

Charts to Friday 7th February 2014

Chart Profit eBook

Market Charts, Major ETFs

Market Sentiment Analysis



www.aiqsystems.com

www.chartprofitwebcast.com

terms of service

Stock Market Summary

***** PRICE PERFORMANCE / LOCATION

ES Analysis: I marked Aggressive Buying (green-at-top) on Friday as ES ended the week close to the high and above Mon-Wed Hi-Lo Range which indicated Buyers Active on the weekly timeframe. Pre-open (Monday) ES prints 1790 which is the key level at the start of this week

Stock index ETFs: The Key poc levels are SPY 179.37, IWM 110.87, DIA 154.86, QQQ 85.37. IWM (smallcaps) has been relatively underperforming broader indices recently which is not usually a healthy sign and this is the Key chart. Can IWM also indicate ST strength by printing above its key poc level (110.87) as the other three charts are doing?

***** BREADTH

Breadth: CP Market Timing System is negative for all major Market Charts.

Stocks>50dyma numbers: Nyse 39%, Nasdaq 42%, R2000 33%, UK 59%. Numbers >50 are considered supportive.

***** SENTIMENT

Consensus Polls:

02/07: AAll (public poll). Bulls% was lower again at 27.9% which is the lowest Bulls% since April last year. Bears% was higher at 36.4%. The 4wk ma of net (Bulls-Bears) was lower at 5.68, the lowest since September.

02/07: Investors Intelligence. Bulls% was sharply lower at 45.9%. Five week's ago Bulls% reached 61.6% which was the highest since October 2007. Bears% was higher at 17.4%. Six week's ago Bears% hit 14.1%

which was the lowest Bears% in my database. The 4wkma of nett at 37.4 is off the high of 45.3 it reached four weeks ago - the highest in my database

02/07: Market Vane (advisers) poll was lower at 58.

02/07: The NAAIM number (a measurement of average current equity exposure among active money managers) was sharply lower again at 50.97.

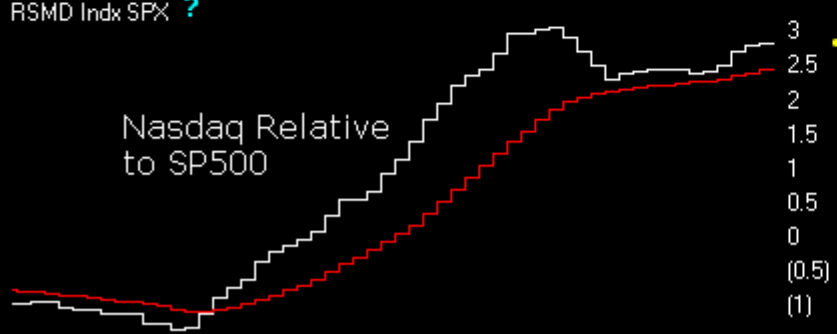
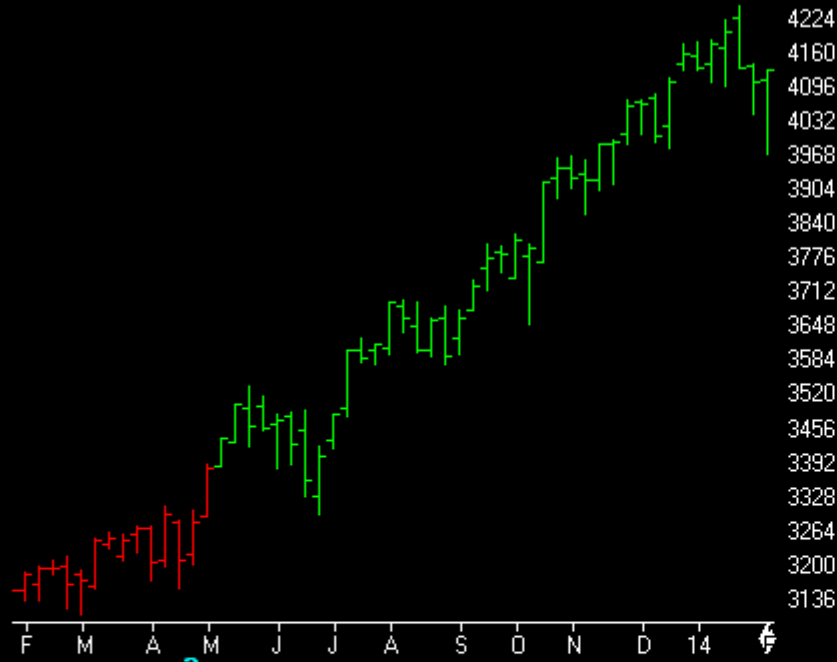
Mutual Fund Flow:

02/07: My version of the Rydex Assets Ratio ended the week at 5.53. Down from the high of 7.5 on 16th Jan which was the highest ratio in my database.

02/07: lipperusfundflows reported Equity Fund outflows of -\$20.9 Billion in the week to 5th Feb. This is the largest single weekly outflow I have in my database.

02/07: lipperusfundflows ex ETFs reported Equity Fund inflows of \$1.5 Billion in the week to 5th Feb

NASDAQ COMPOSITE (Weekly)



ChartProfit Breadth System - wk ending 02/07

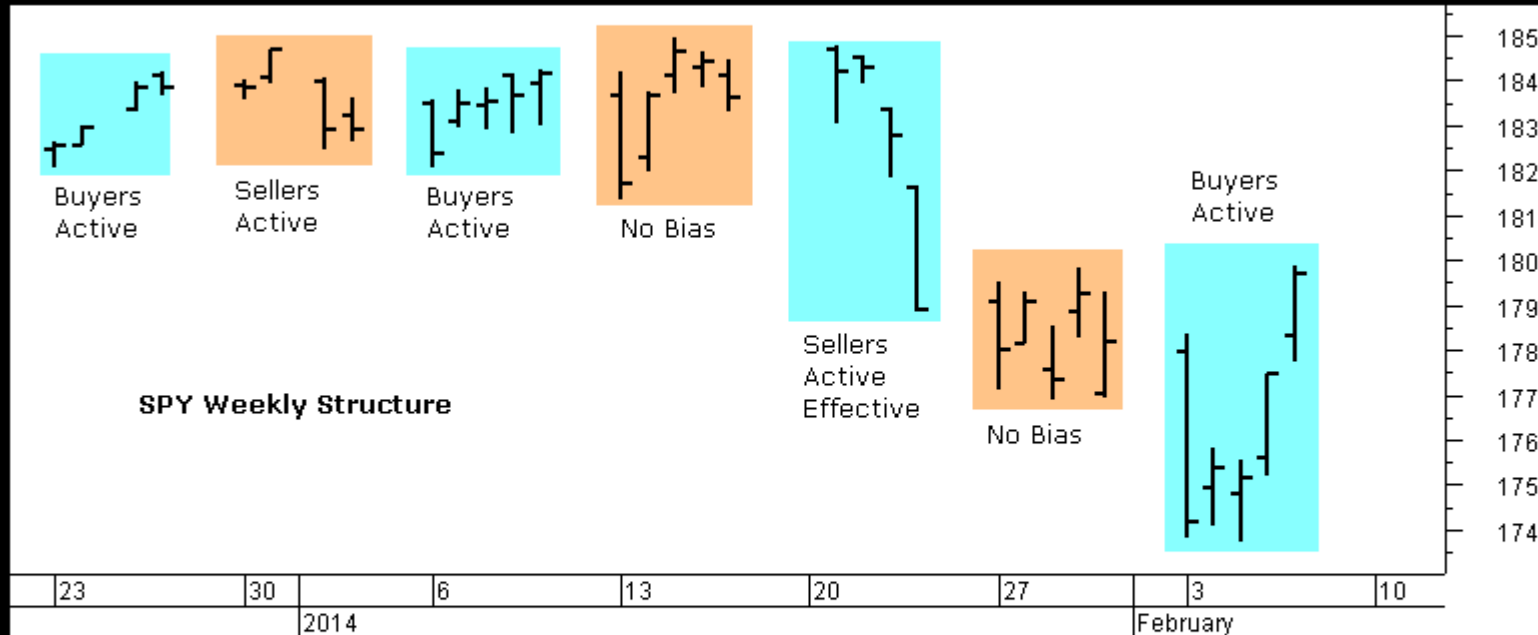
	-5	-4	-3	-2	-1	↓
NYSE	64	64	63	42	41	39
NasDaq	72	72	72	58	47	42
SP500	73	72	65	36	39	43
ND100	78	72	74	50	54	55
R2000	70	66	66	51	40	33
UK	74	76	77	53	54	53

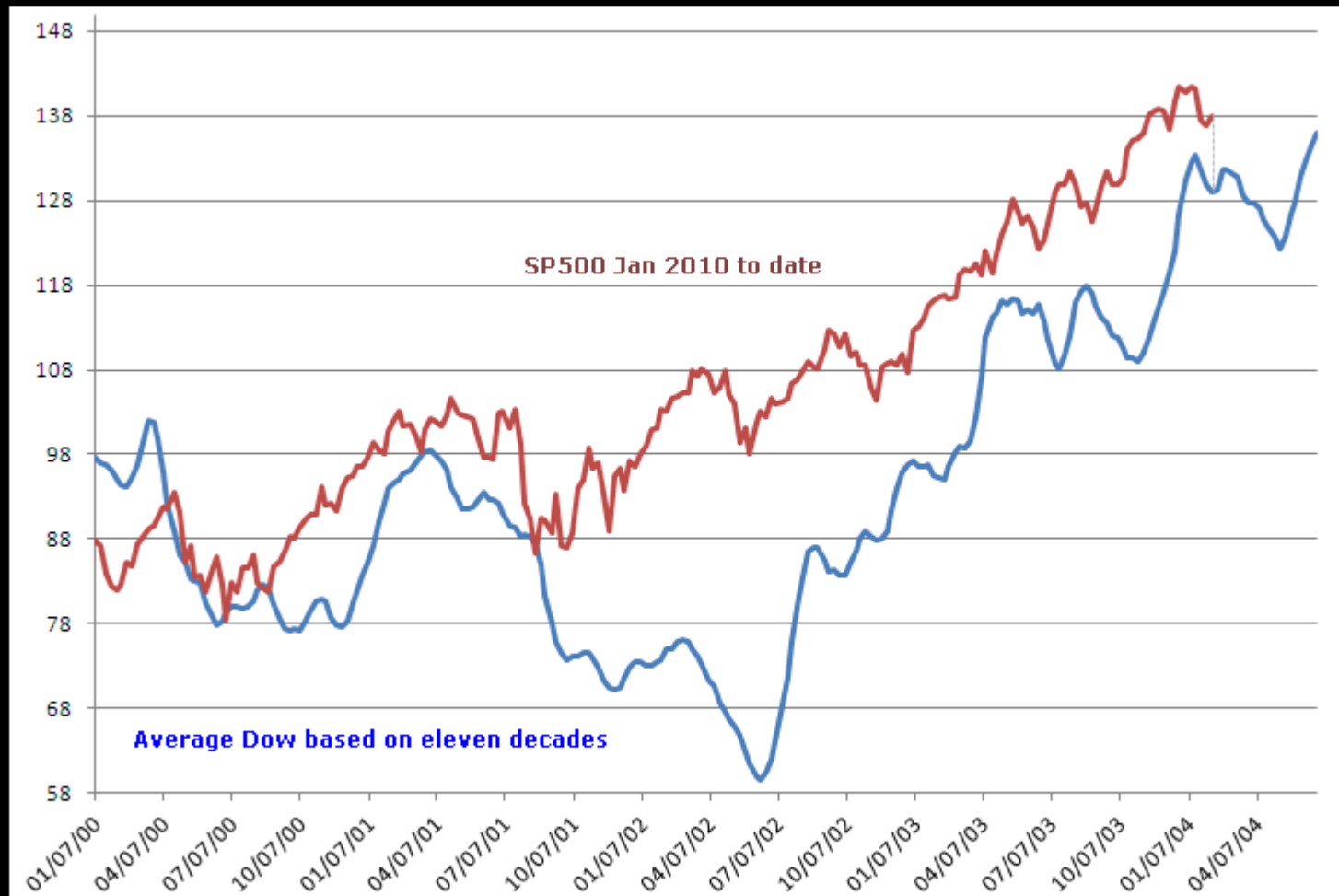
number = % stocks >50day ma

Relative to SPX

wk ending 02/07

	-5	-4	-3	-2	-1	↓
NasDaq Comp	■	■	■	■	■	■
NasDaq 100	■	■	■	■	■	■
SOX	■	■	■	■	■	■
Russell 2000	■	■	■	■	■	■





Commitments of Traders

Charts by AIQ TradingExpert

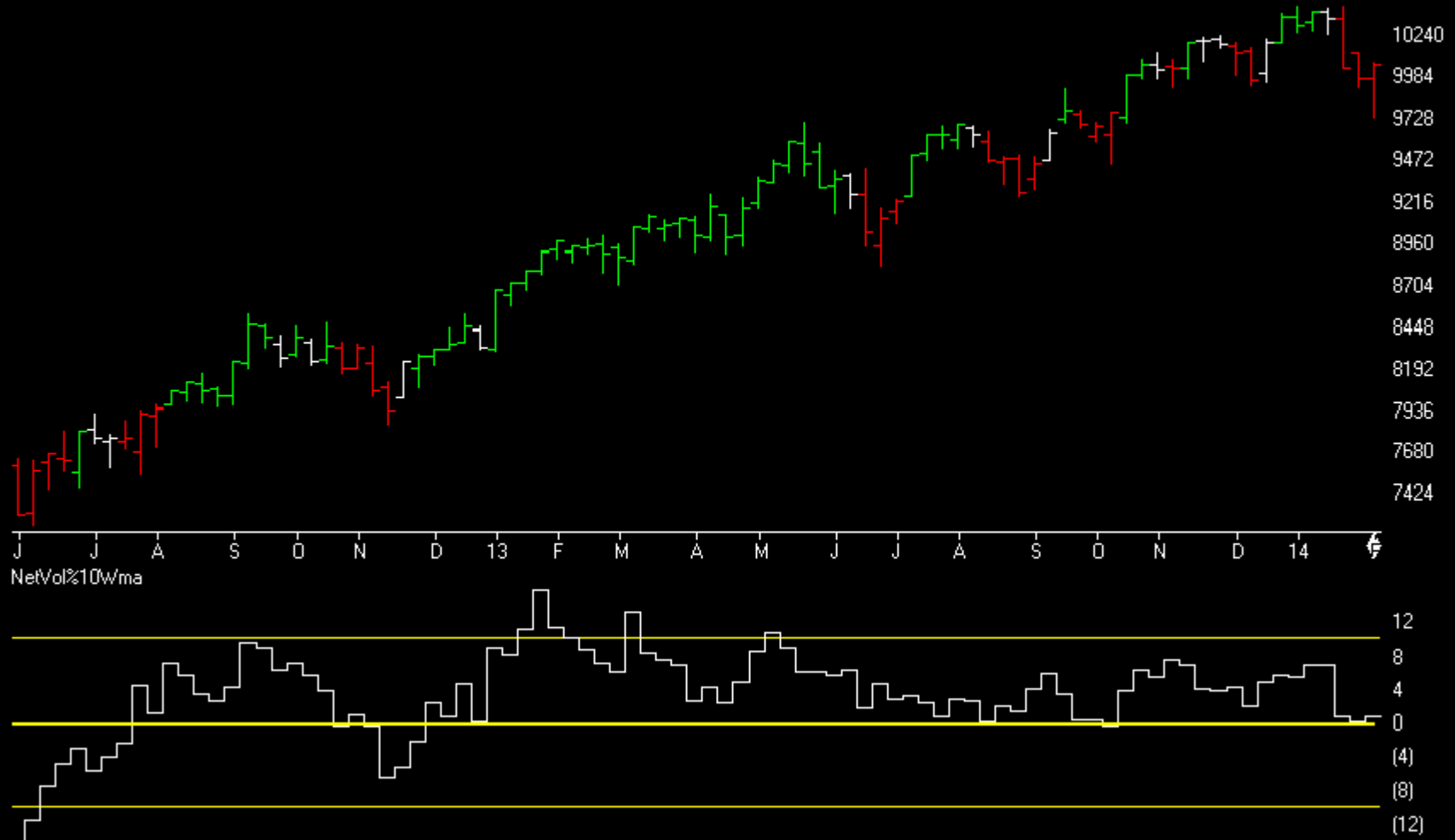
C.O.T.
Quick
View

	SP500	GOLD	CRUDE OIL	T-BONDS	GBPUSD	JPYUSD	EURUSD	USD IX
	CM Net	CM Net	CM Net	CM Net	CM Net	CM Net	CM Net	CM Net
	CM Long	CM Long	CM Long	CM Long	CM Long	CM Long	CM Long	CM Long
	CM Short	CM Short	CM Short	CM Short	CM Short	CM Short	CM Short	CM Short
	LT Net	LT Net	LT Net	LT Net	LT Net	LT Net	LT Net	LT Net
	LT Long	LT Long	LT Long	LT Long	LT Long	LT Long	LT Long	LT Long
	LT Short	LT Short	LT Short	LT Short	LT Short	LT Short	LT Short	LT Short
	ST Net	ST Net	ST Net	ST Net	ST Net	ST Net	ST Net	ST Net
	ST Long	ST Long	ST Long	ST Long	ST Long	ST Long	ST Long	ST Long
	ST Short	ST Short	ST Short	ST Short	ST Short	ST Short	ST Short	ST Short
02/04/14	74.1	48.5	9.7	14.6	24.4	18.6	100.0	53.7
01/28/14	38.4	49.5	29.0	0.0	4.7	27.3	74.8	62.1
02/04/14	82.5	0	0.0	15.4	53.8	65.7	100.0	63.5
01/28/14	66.4	21.7	0.0	10.9	32.9	63.2	88.1	45.1
02/04/14	33.4	43.9	66.5	83.7	90.6	100.0	33.4	59.8
01/28/14	68.2	45.9	49.8	100.0	97.8	100.0	42.7	48.1
02/04/14	0.0	54.5	100.0	70.3	82.9	77.2	0.0	39.4
01/28/14	34.7	56.3	81.5	100.0	99.1	66.5	23.8	31.7
02/04/14	26.2	100	100.0	58.2	59.6	25.3	0.0	34.9
01/28/14	41.2	93.3	100.0	91.0	78.4	24.4	14.5	43.9
02/04/14	100.0	57.5	48.4	33.7	5.3	0.0	70.3	48.3
01/28/14	56.3	53.7	63.2	32.2	0.3	0.0	45.4	56.0
02/04/14	43.0	14.1	18.7	100.0	59.9	66.0	12.5	75.7
01/28/14	59.0	0	14.4	89.1	87.3	68.8	26.8	67.8
02/04/14	23.6	0	79.7	86.6	18.0	38.9	0.0	83.5
01/28/14	33.5	0	76.0	51.1	43.0	44.1	5.1	87.3
02/04/14	44.9	48.1	98.0	15.2	15.2	7.4	53.3	6.6
01/28/14	28.1	73	100.0	0.0	7.3	4.3	62.8	41.2

Market Charts

Charts by AIQ TradingExpert

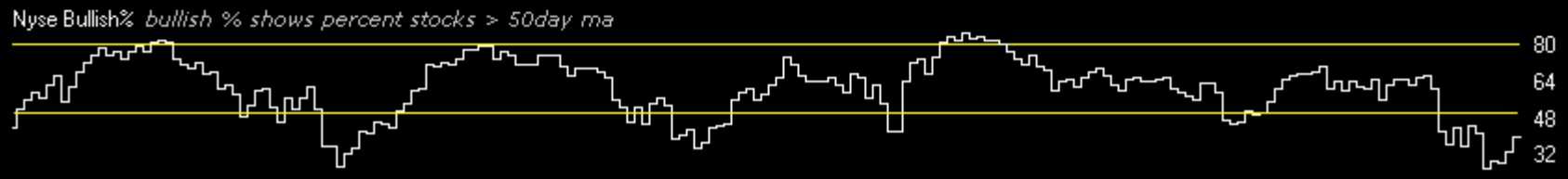
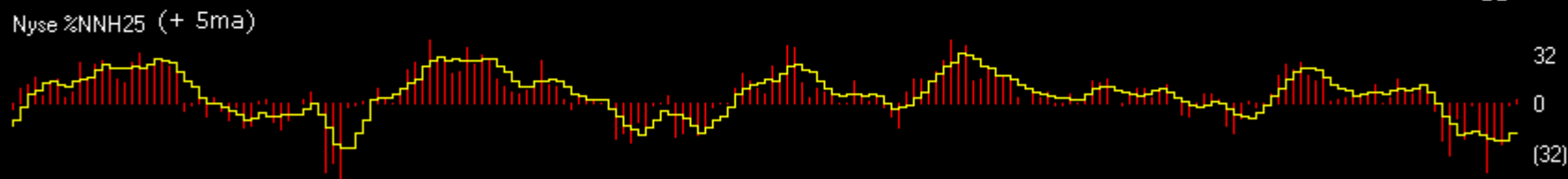
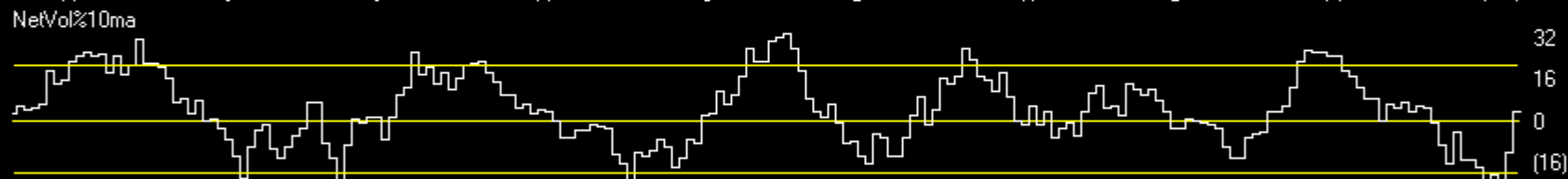
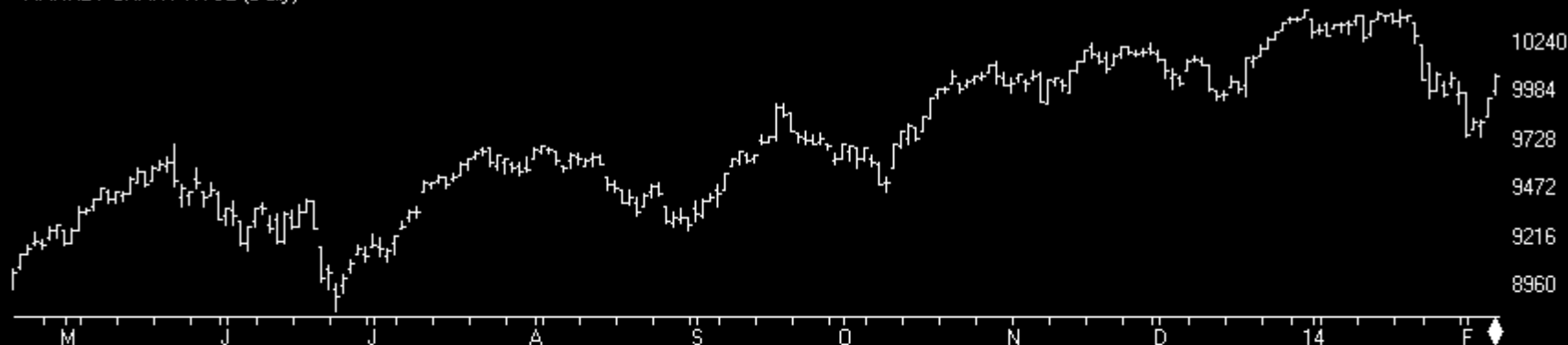
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



Market Charts

Charts by AIQ TradingExpert

MARKET CHART NYSE (Daily)



Market Charts

Charts by AIQ TradingExpert

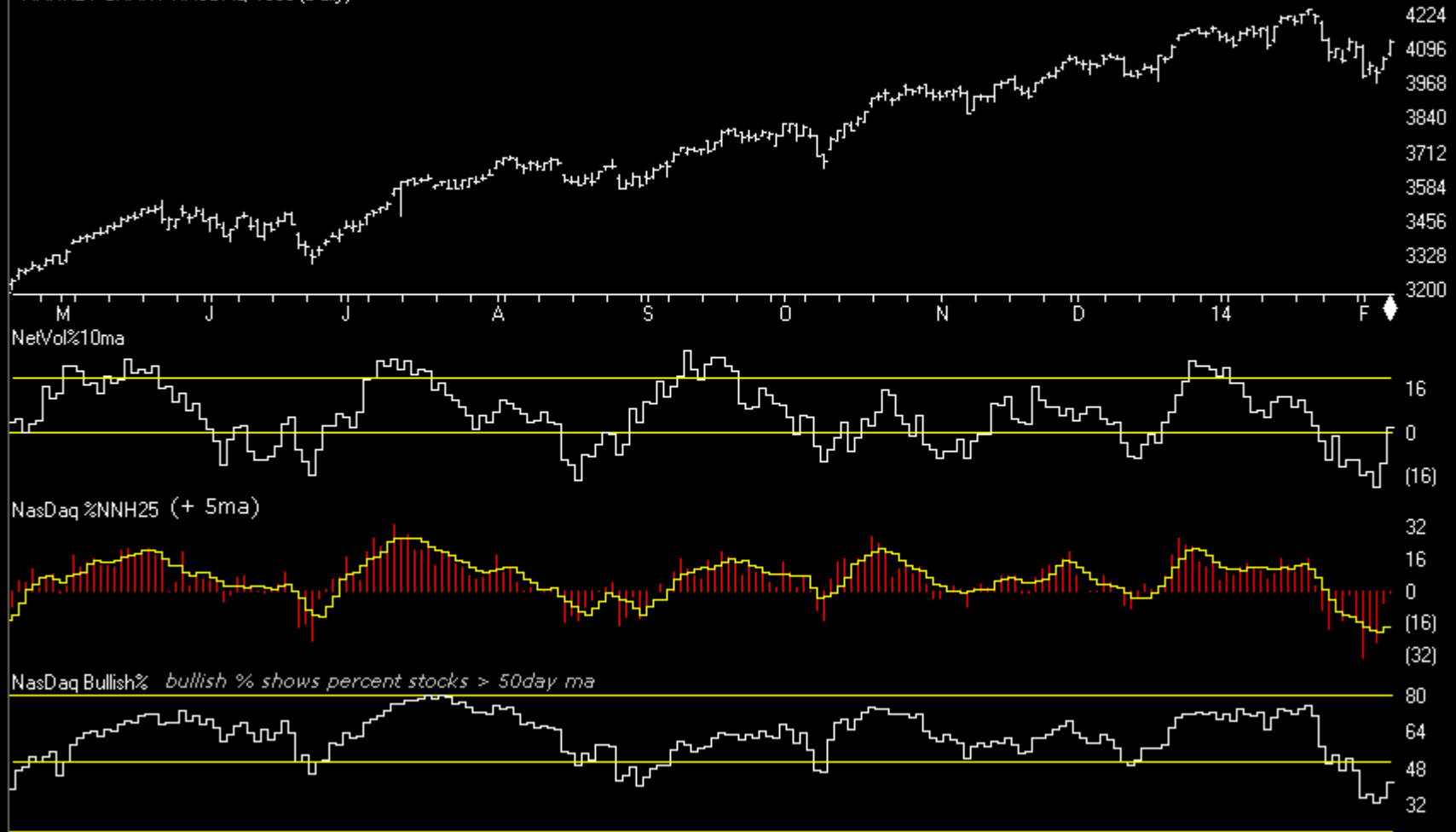
MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)



Market Charts

Charts by AIQ TradingExpert

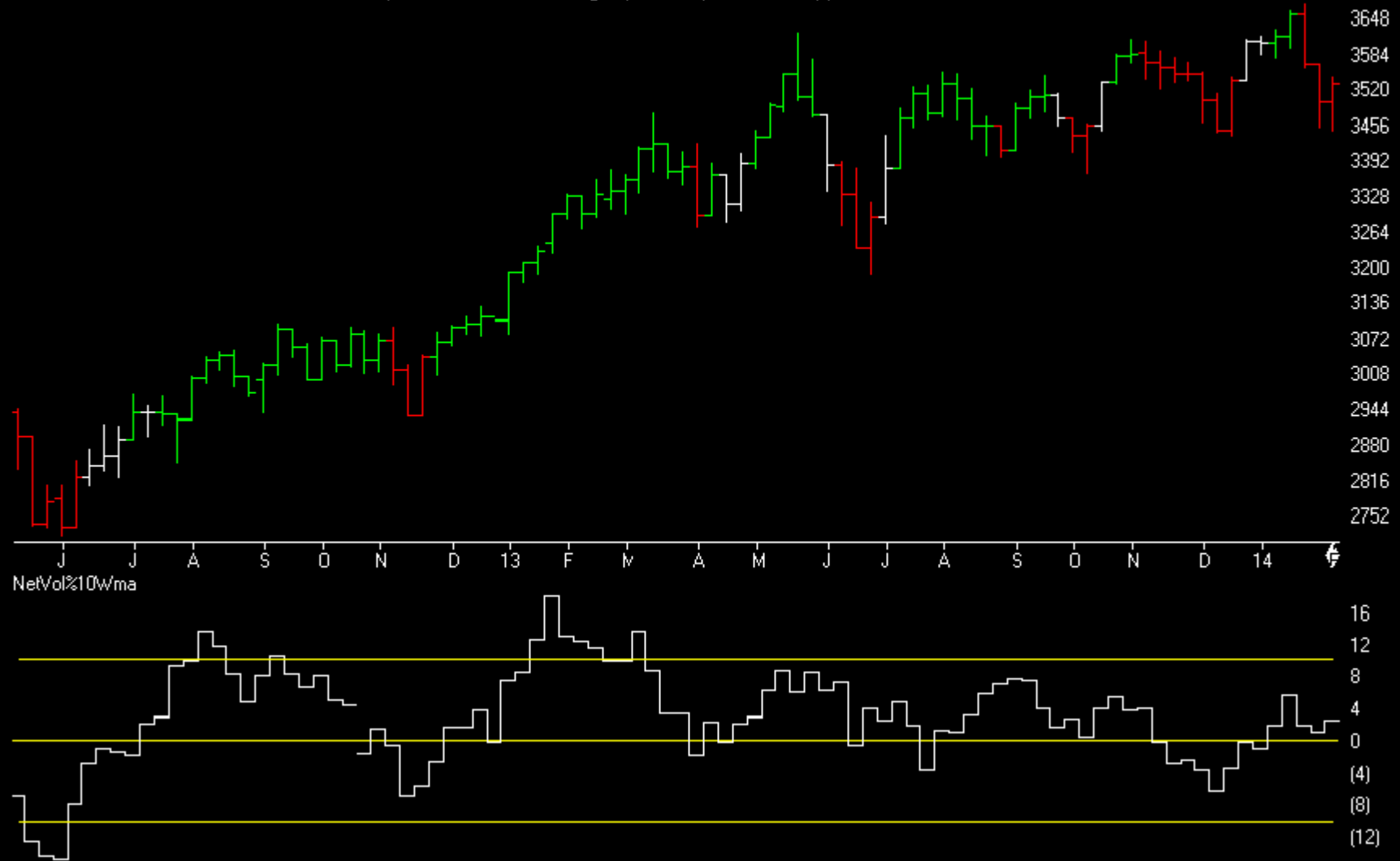
MARKET CHART NASDAQ 1800 (Daily)



Market Charts

Charts by AIQ TradingExpert

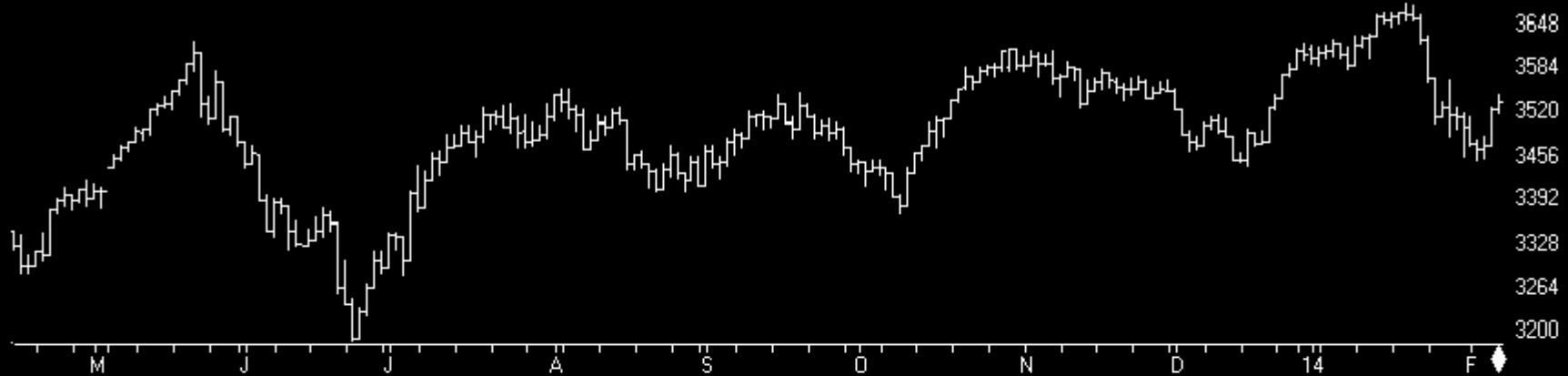
UK ALLSHARE MKT 2013 (Weekly) + Chartprofit Market Timing System (color study)



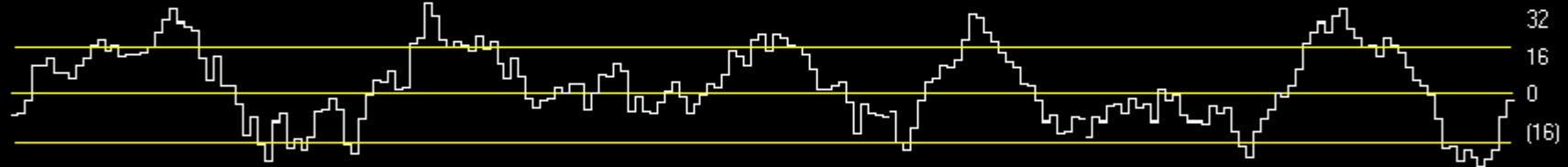
Market Charts

Charts by AIQ TradingExpert

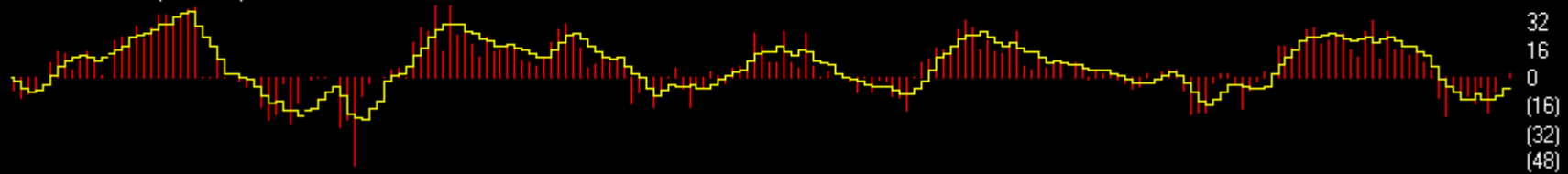
UK ALLSHARE MKT 2013 (Daily)



NetVol%10ma



UKA %NNH25 (+ 5ma)



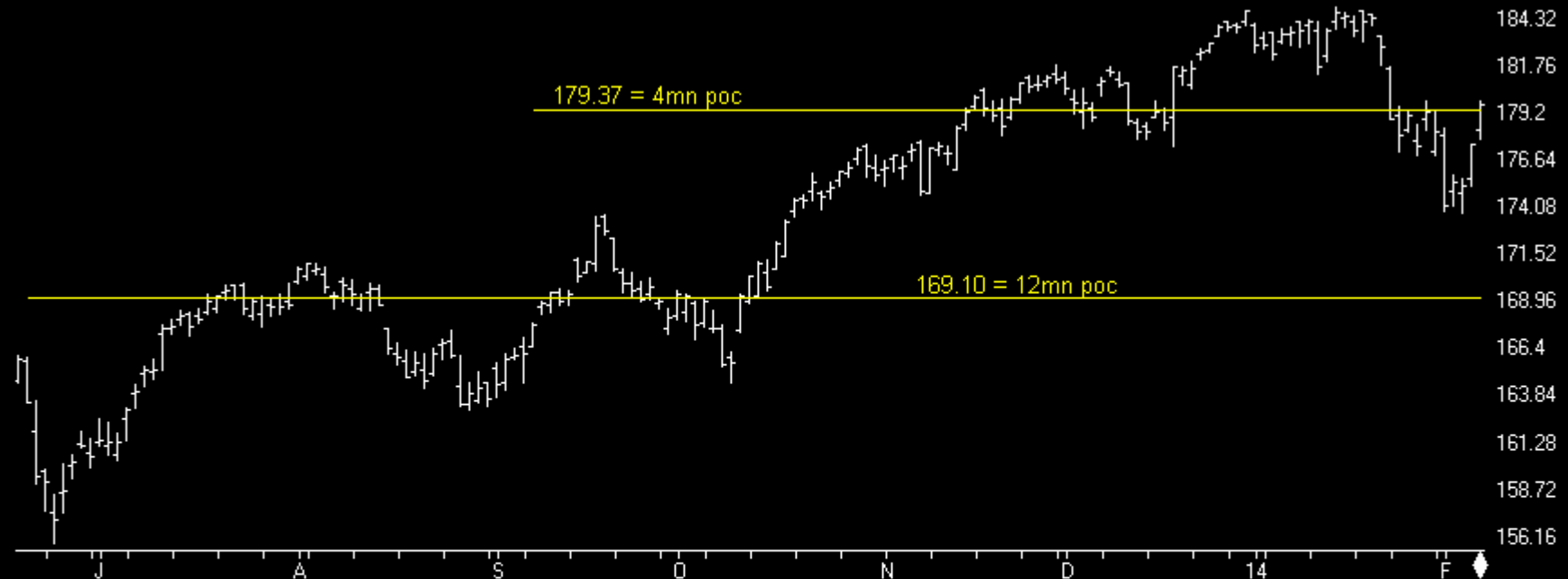
Allshare%St_50 bullish % shows percent stocks > 50day ma



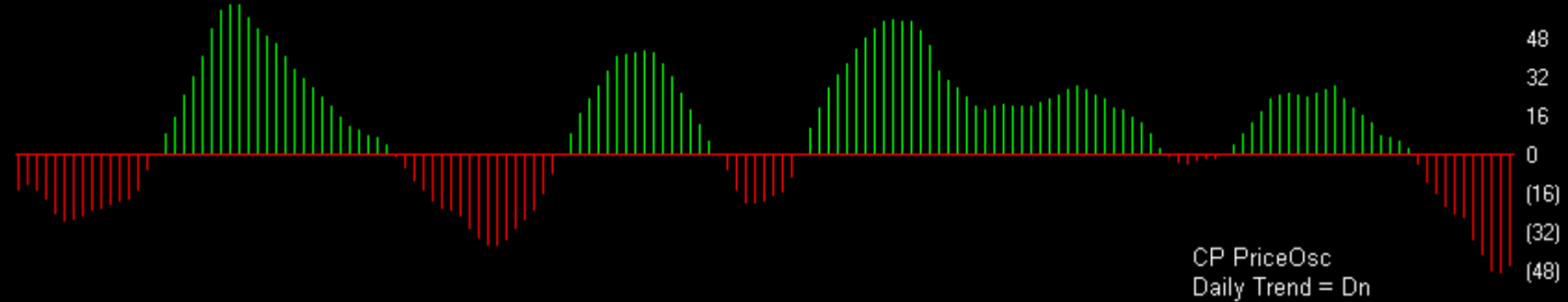
Index ETFs

Charts by AIQ TradingExpert

13 SPY SP500 ETF (Daily)



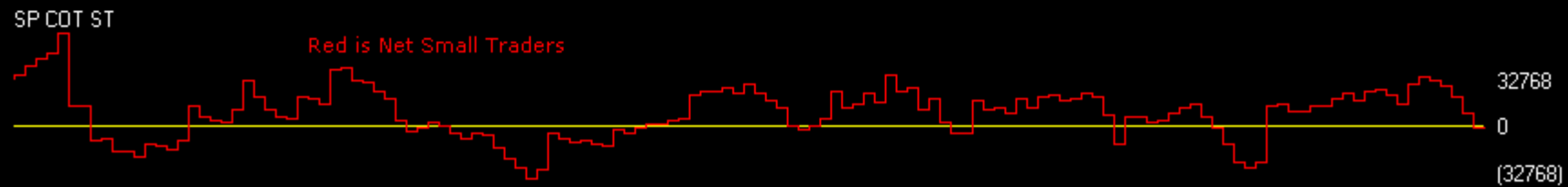
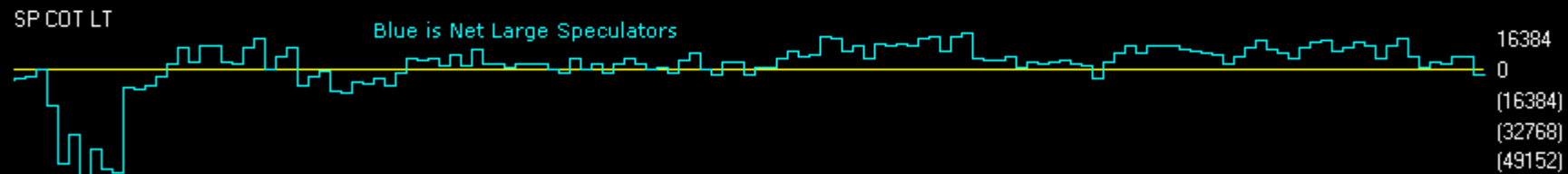
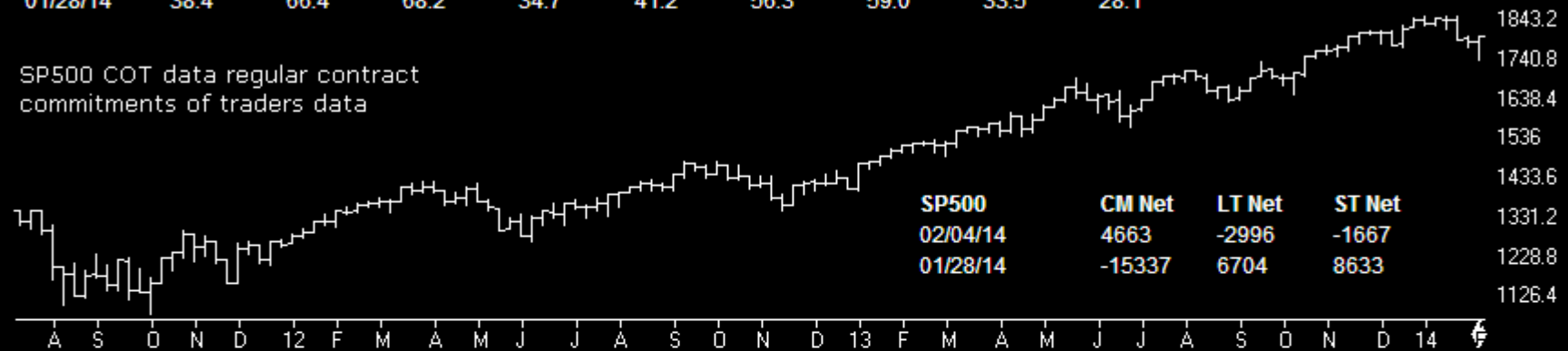
CP PriceOsc



CP PriceOsc
Daily Trend = Dn

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/04/14	74.1	82.5	33.4	0.0	26.2	100.0	43.0	23.6	44.9
01/28/14	38.4	66.4	68.2	34.7	41.2	56.3	59.0	33.5	28.1

SP500 COT data regular contract commitments of traders data



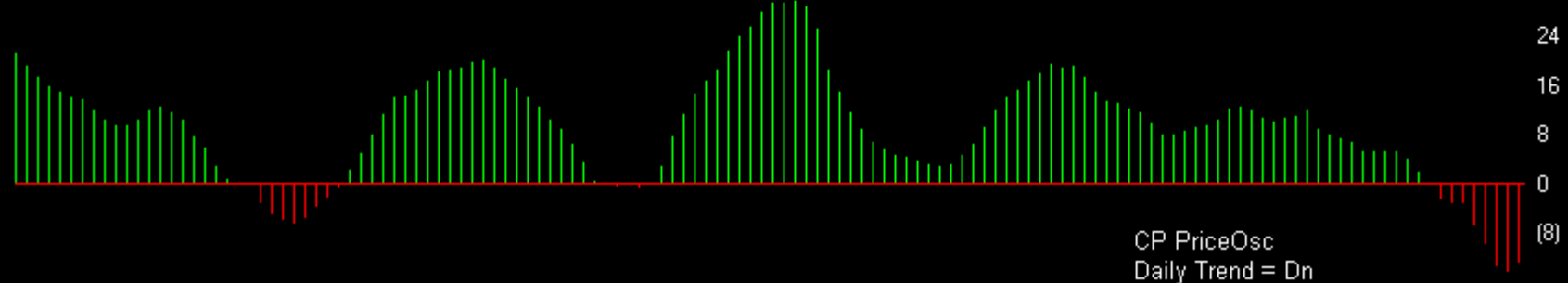
Index ETFs

Charts by AIQ TradingExpert

12 QQQ N100 ETF (Daily)



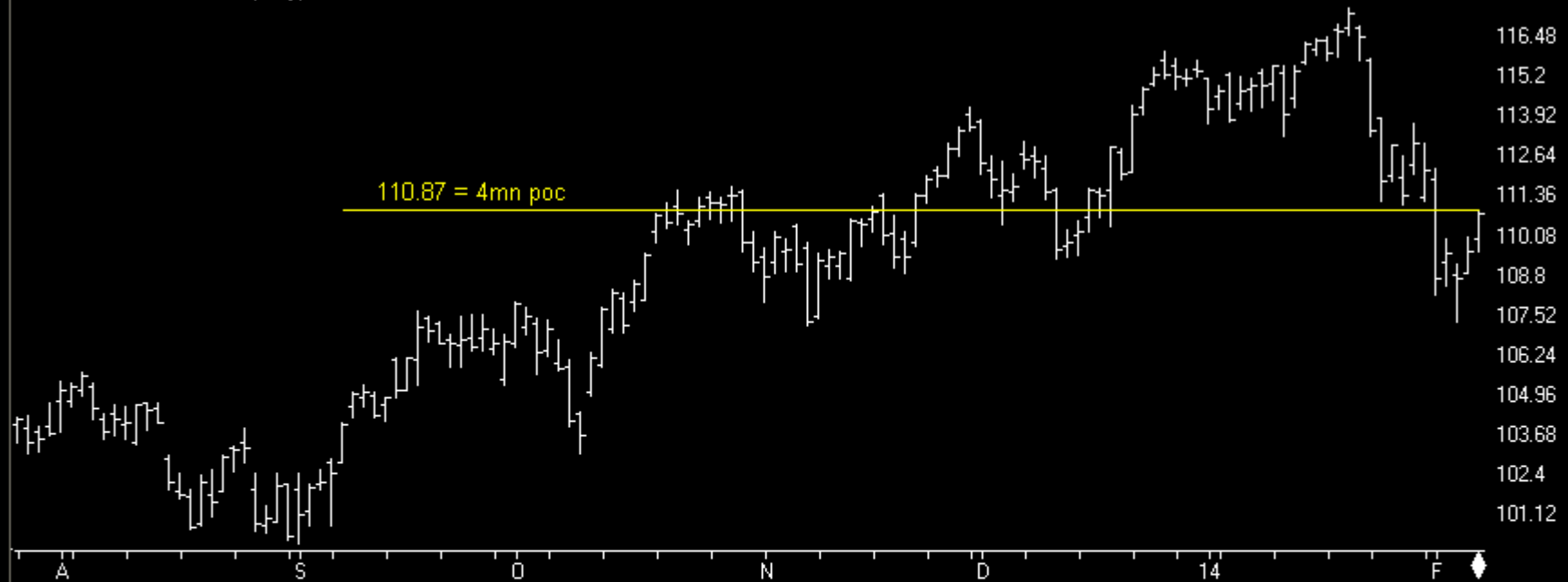
CP PriceOsc



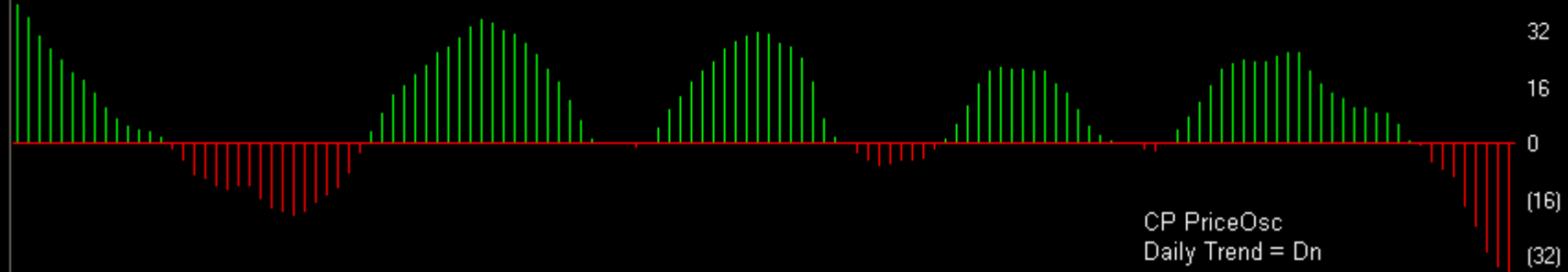
Index ETFs

Charts by AIQ TradingExpert

11 IwM R2000 ETF (Daily)



CP PriceOsc



Index ETFs

Charts by AIQ TradingExpert

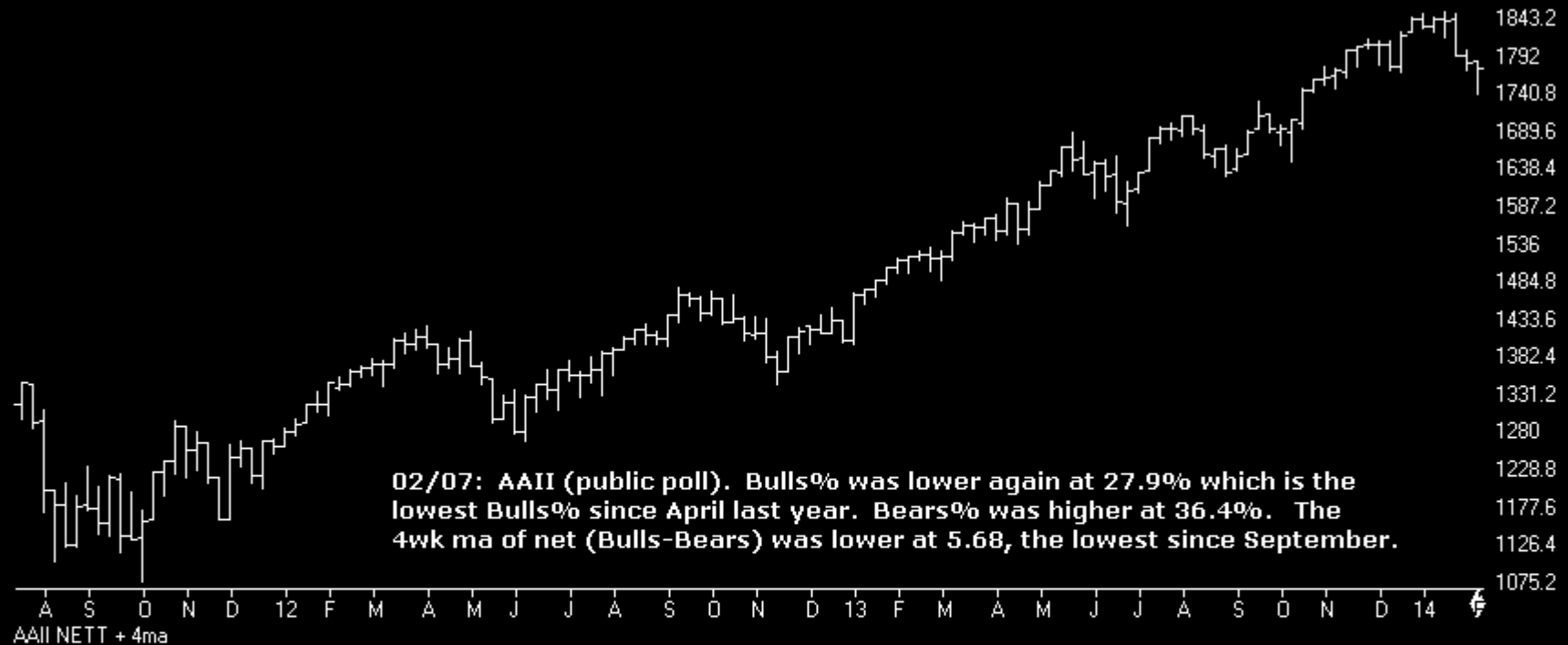
10 DIA DOW ETF (Daily)



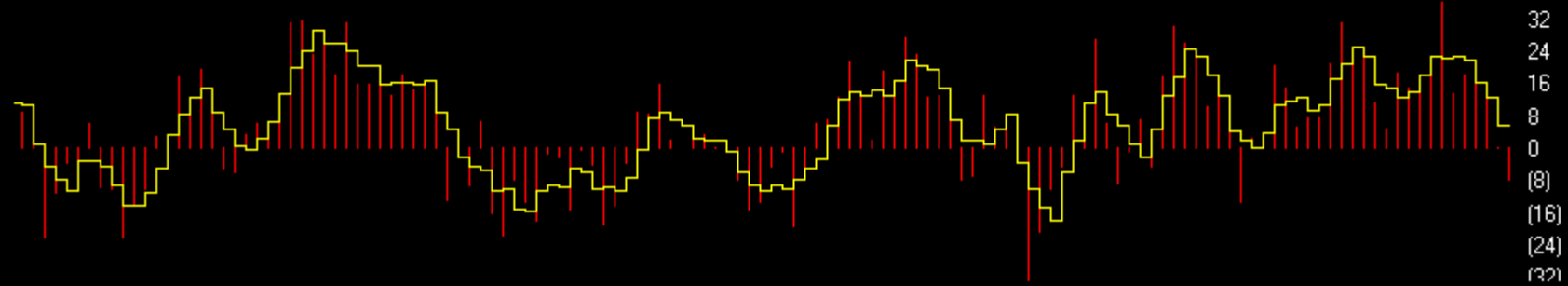
Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly) + AAI (public) poll



AAII NETT + 4ma

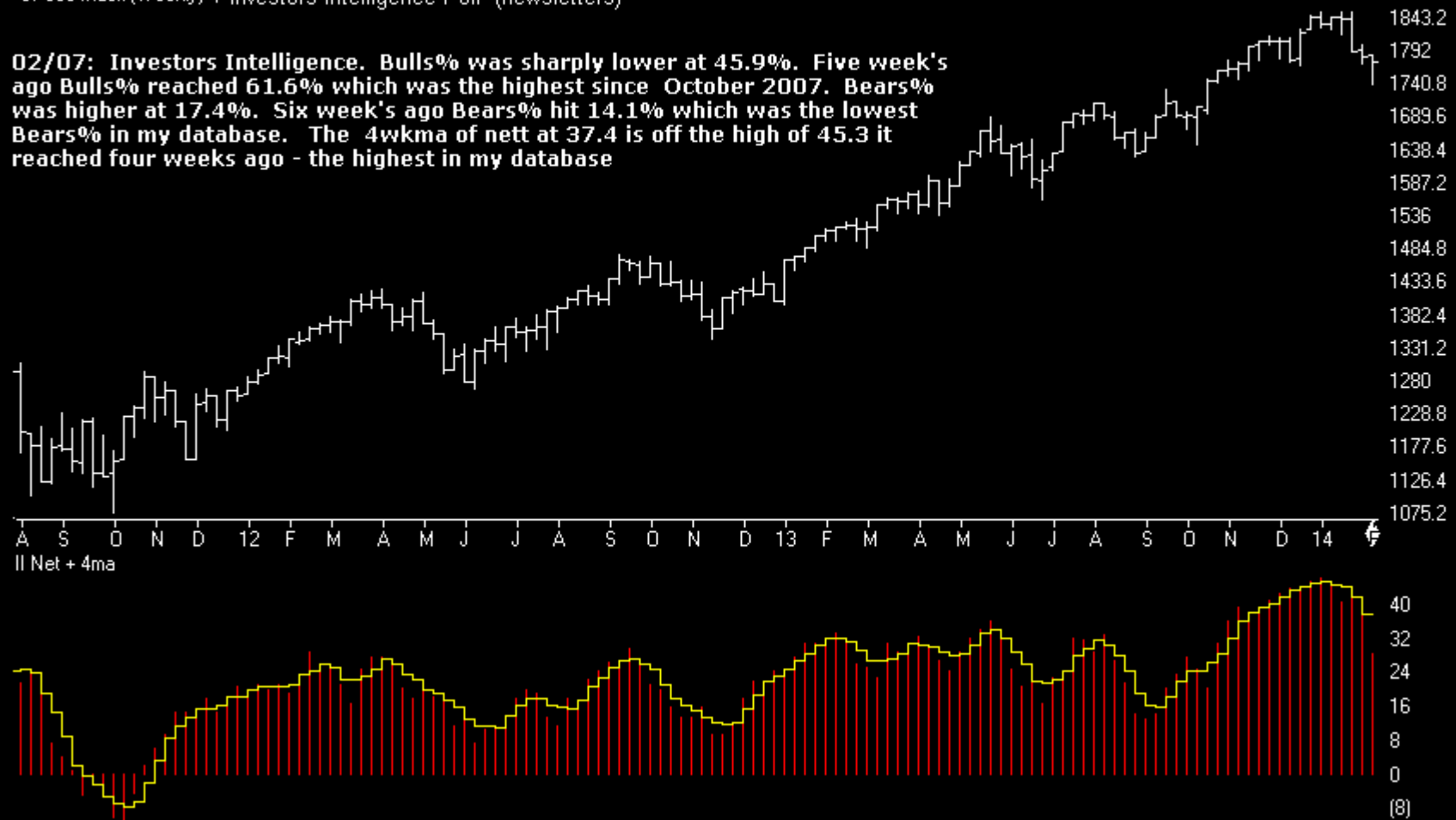


Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)

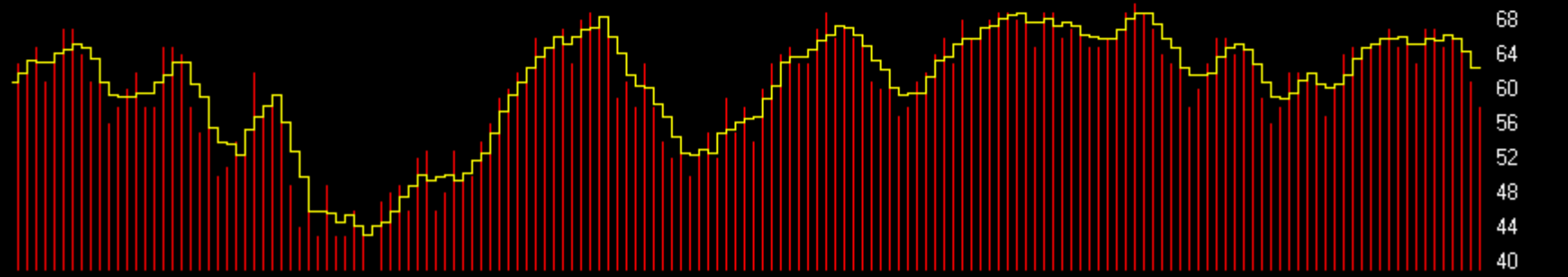
02/07: Investors Intelligence. Bulls% was sharply lower at 45.9%. Five week's ago Bulls% reached 61.6% which was the highest since October 2007. Bears% was higher at 17.4%. Six week's ago Bears% hit 14.1% which was the lowest Bears% in my database. The 4wkma of nett at 37.4 is off the high of 45.3 it reached four weeks ago - the highest in my database



Sentiment

Charts by AIQ TradingExpert

SP500 Index (Weekly) + Market Vane (advisers)

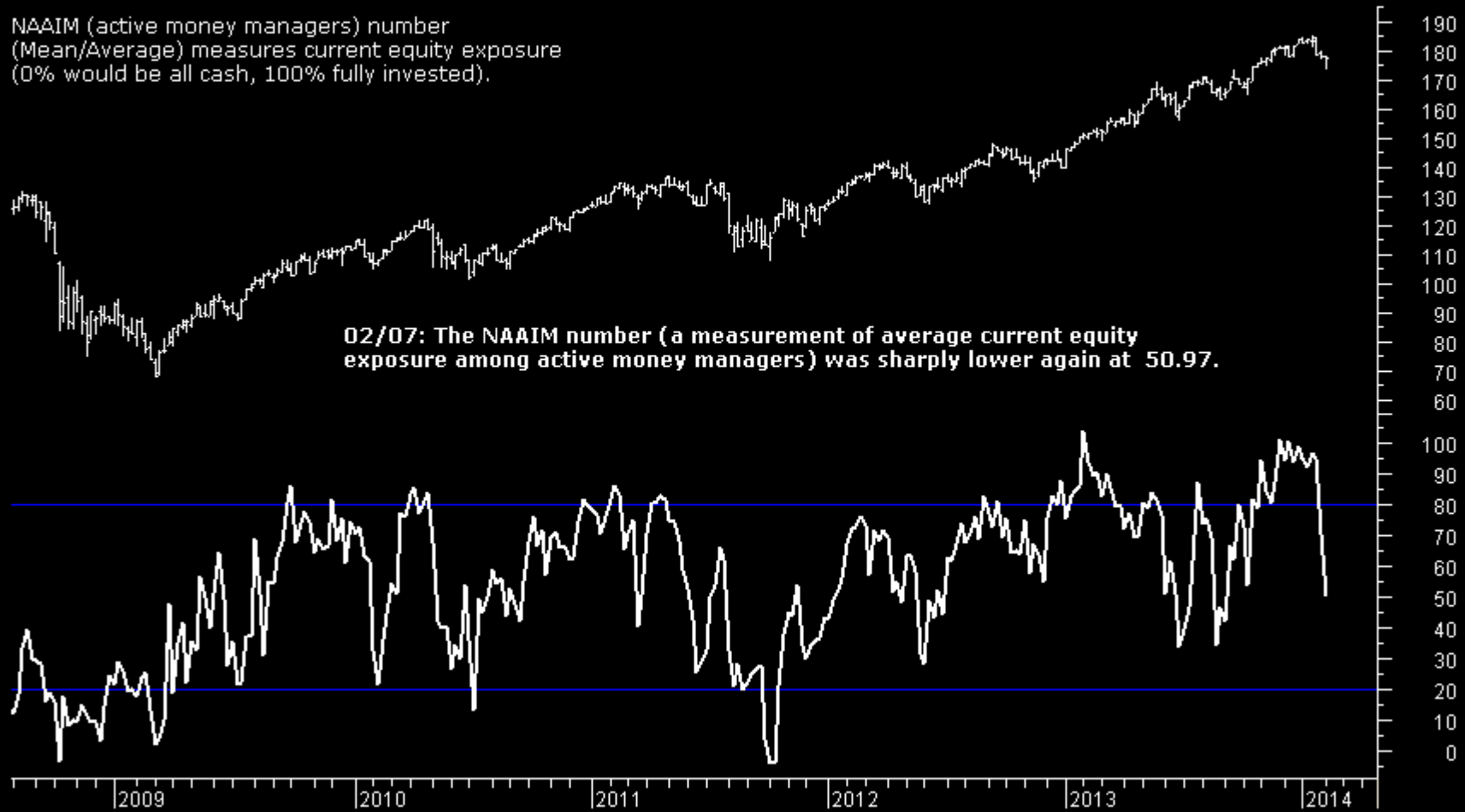


Sentiment

Charts by AIQ TradingExpert

SPY + NAAIM Number
National Association of Active Investment Managers

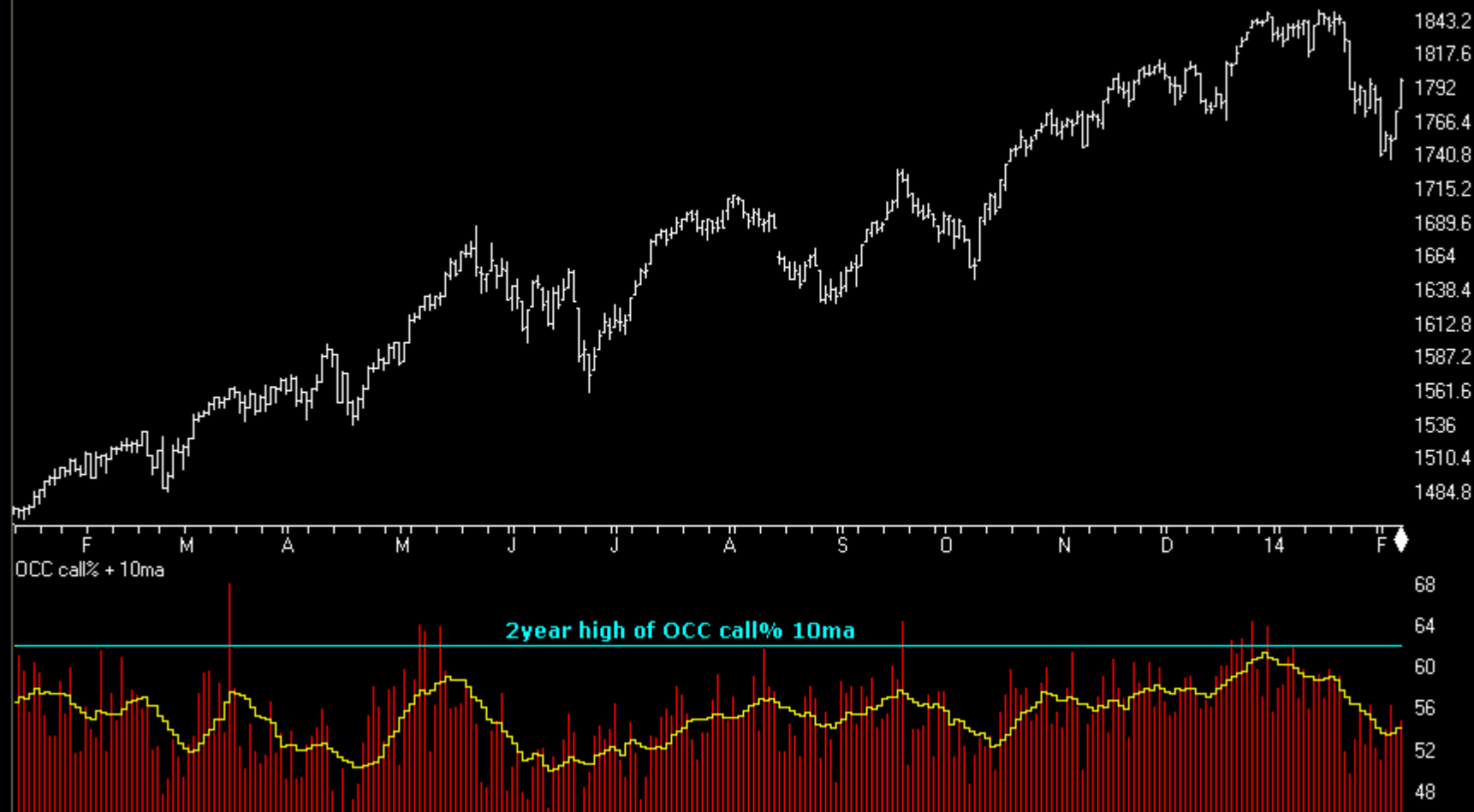
NAAIM (active money managers) number
(Mean/Average) measures current equity exposure
(0% would be all cash, 100% fully invested).



Sentiment

Charts by AIQ TradingExpert

SP500 Index (Daily) + OCC Calls% (equities only)

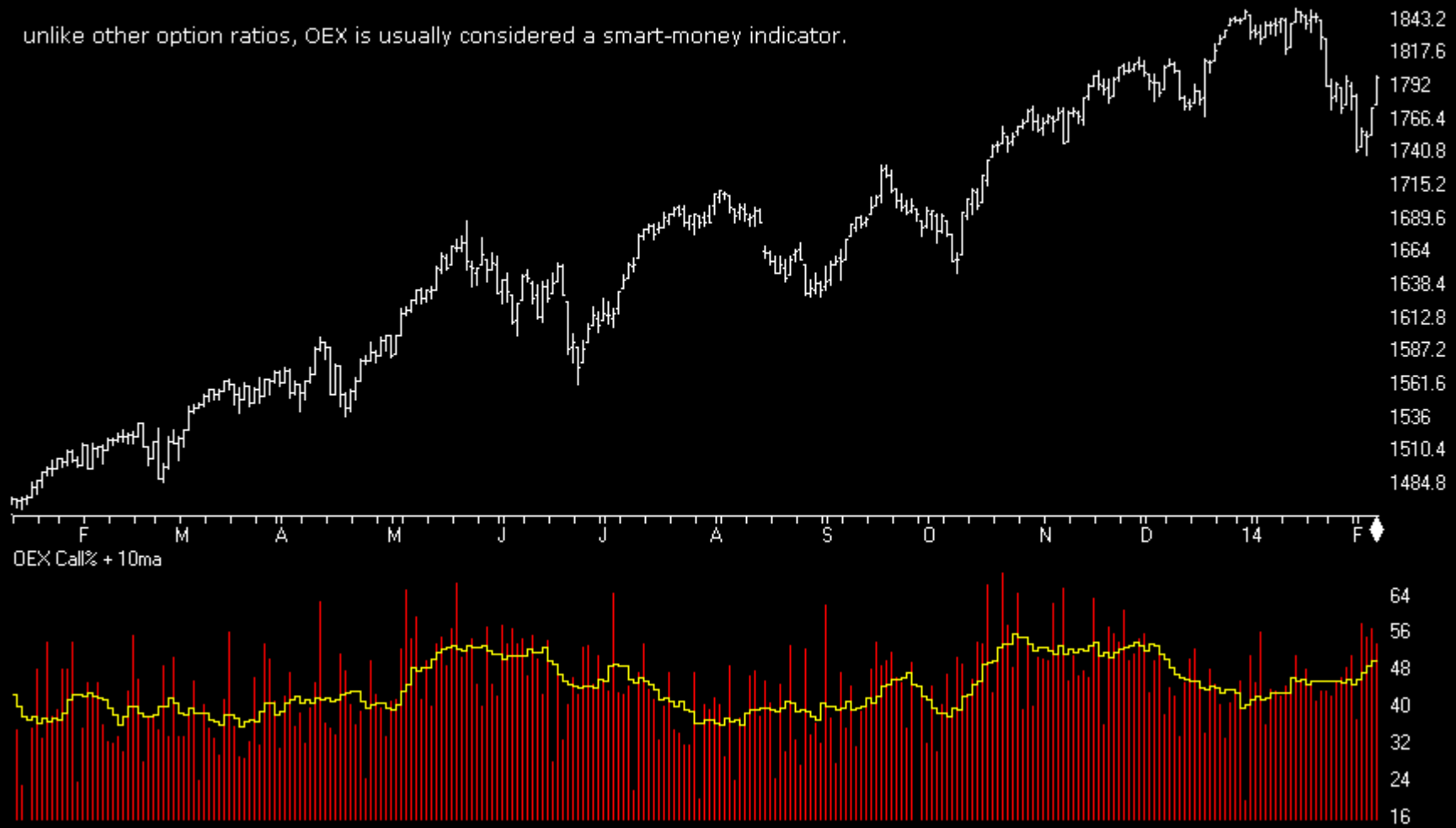


Sentiment

Charts by AIQ TradingExpert

SP500 Index (Daily) + OEX Calls%

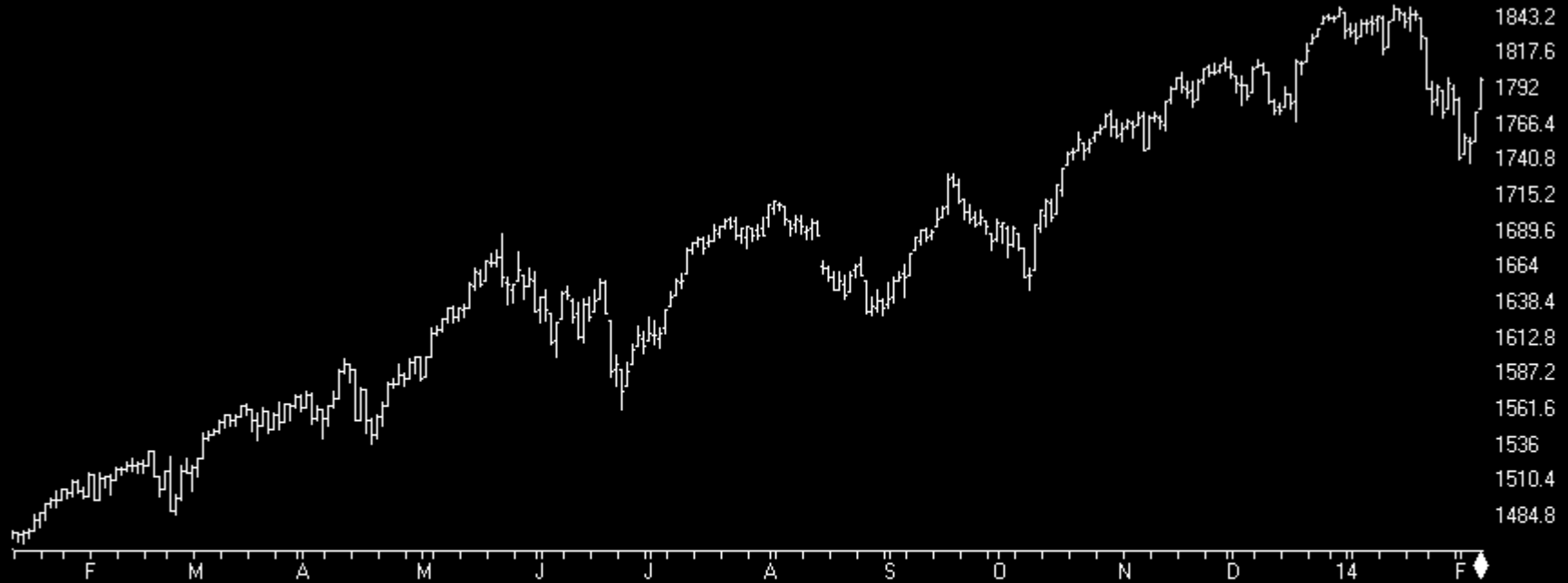
unlike other option ratios, OEX is usually considered a smart-money indicator.



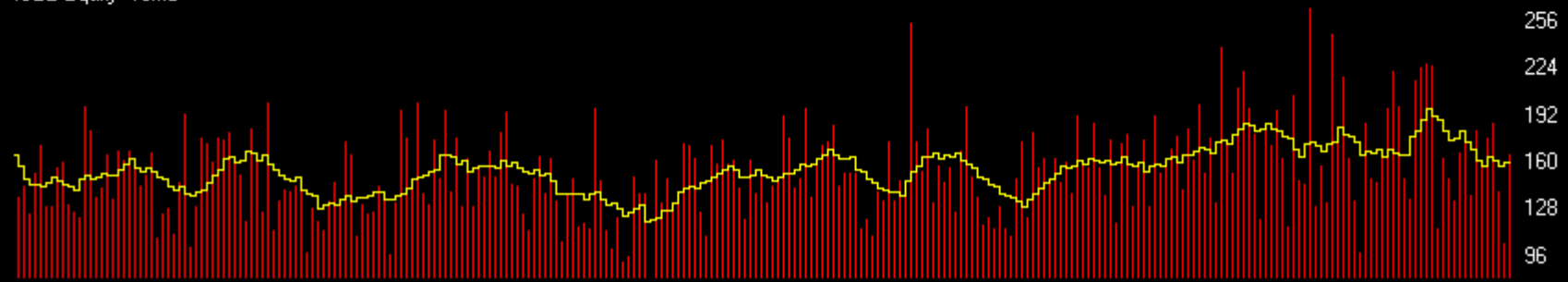
Sentiment

Charts by AIQ TradingExpert

SP500 Index (Daily) + ISEE (equities only)



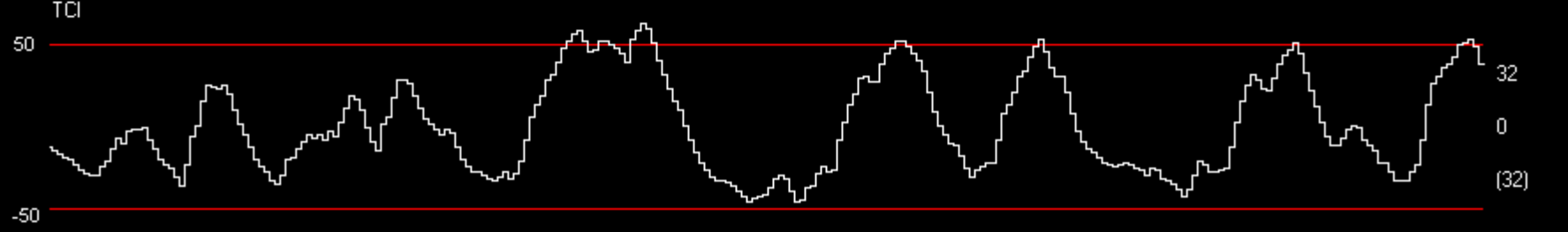
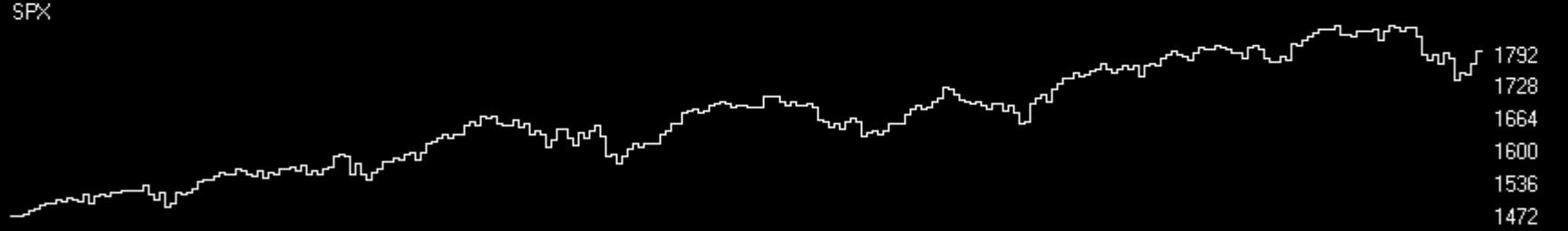
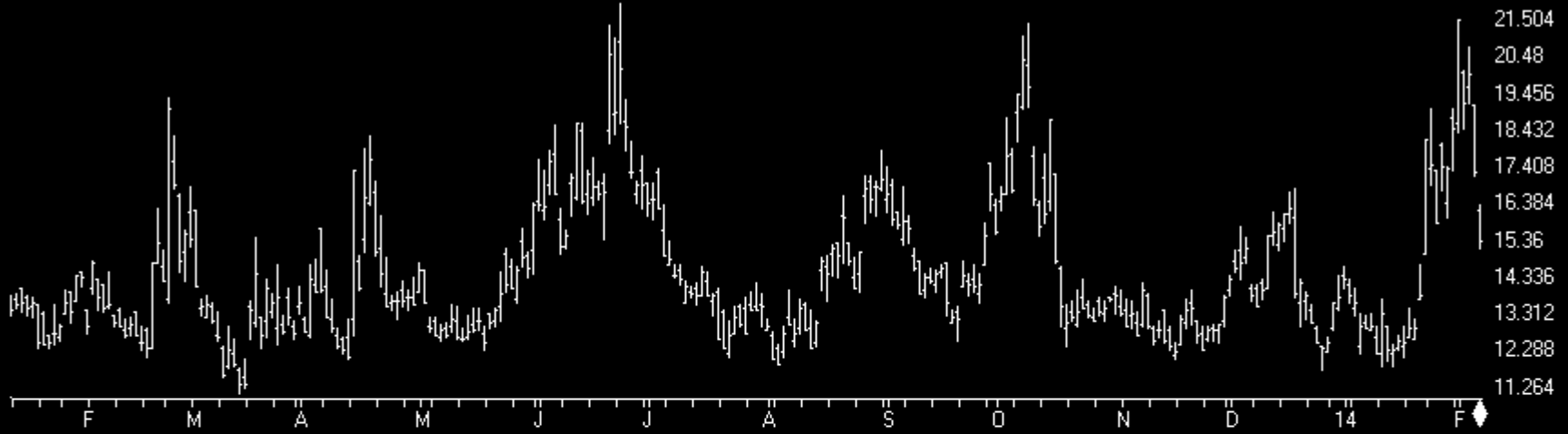
ISEE Equity+10ma



Sentiment

Charts by AIQ TradingExpert

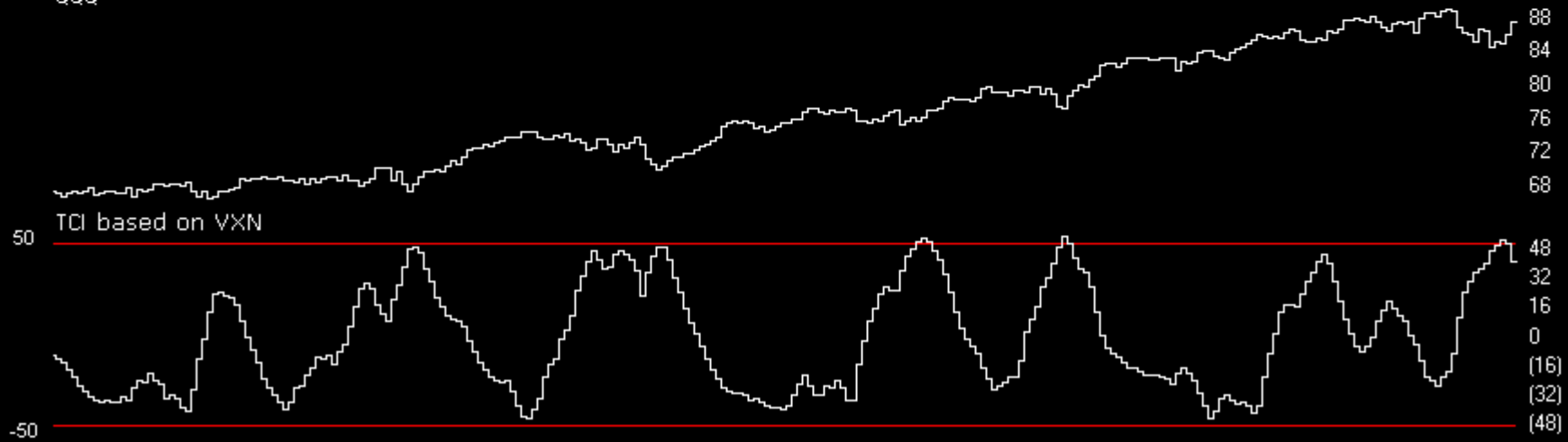
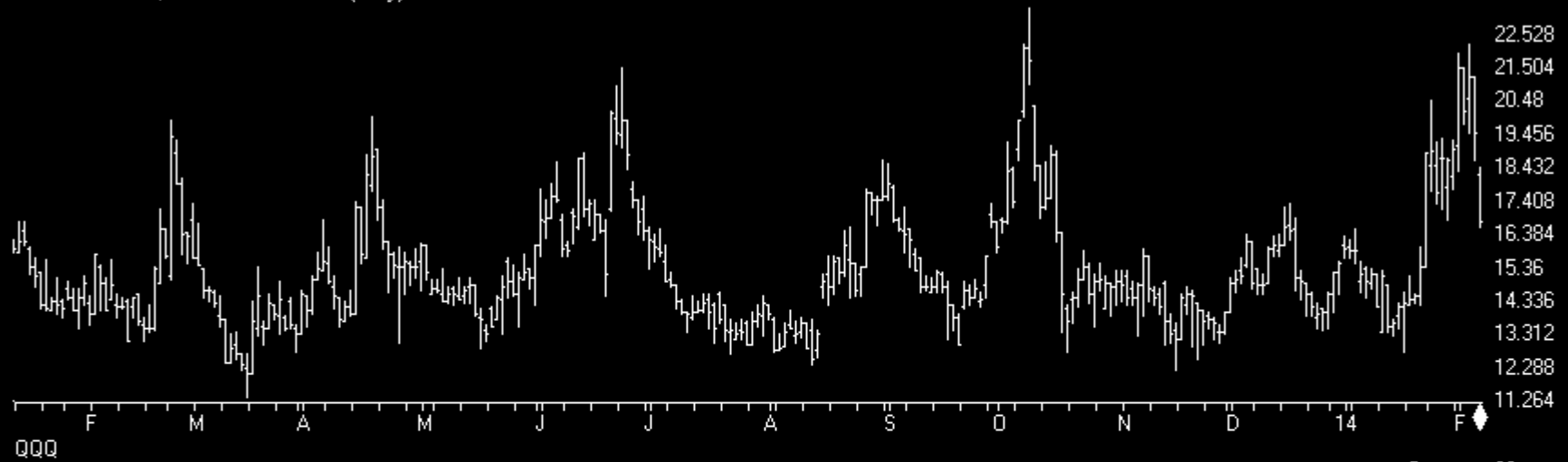
VIX - S&P 500 Volatility Index (Daily)



Sentiment

Charts by AIQ TradingExpert

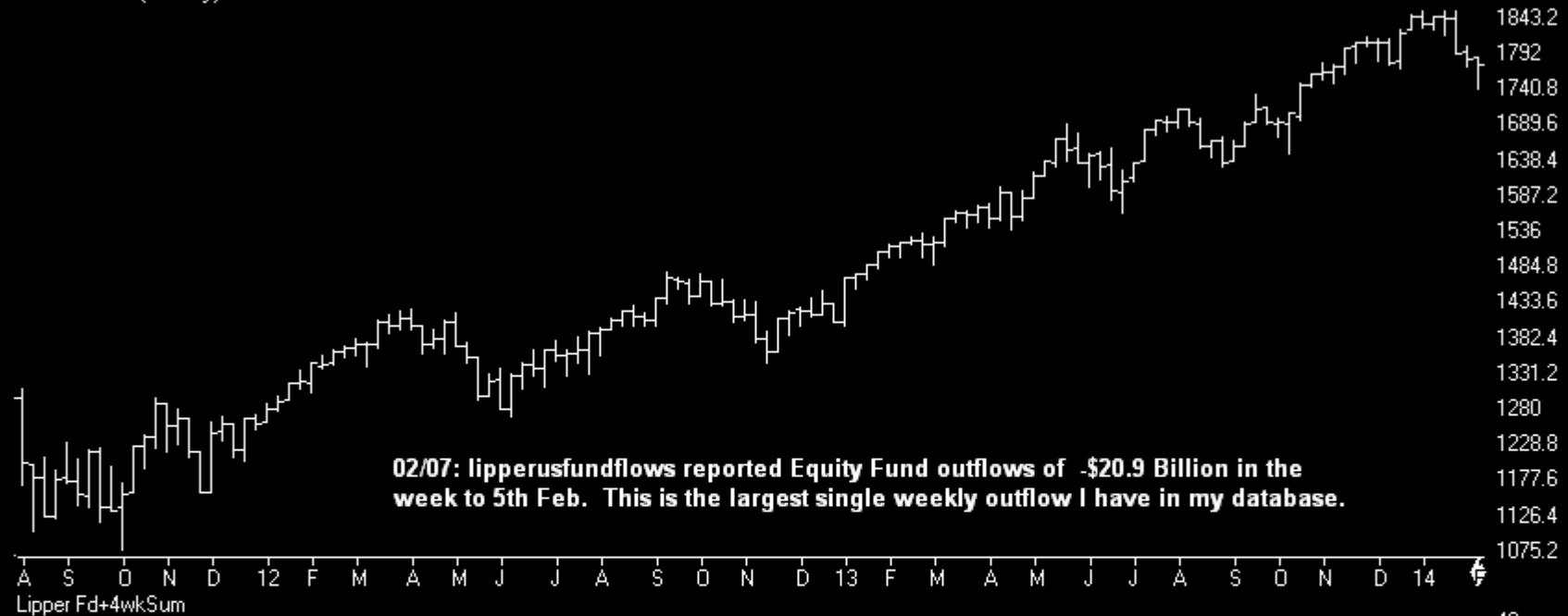
VXN - NASDAQ VOLATILITY INDEX (Daily)



Sentiment

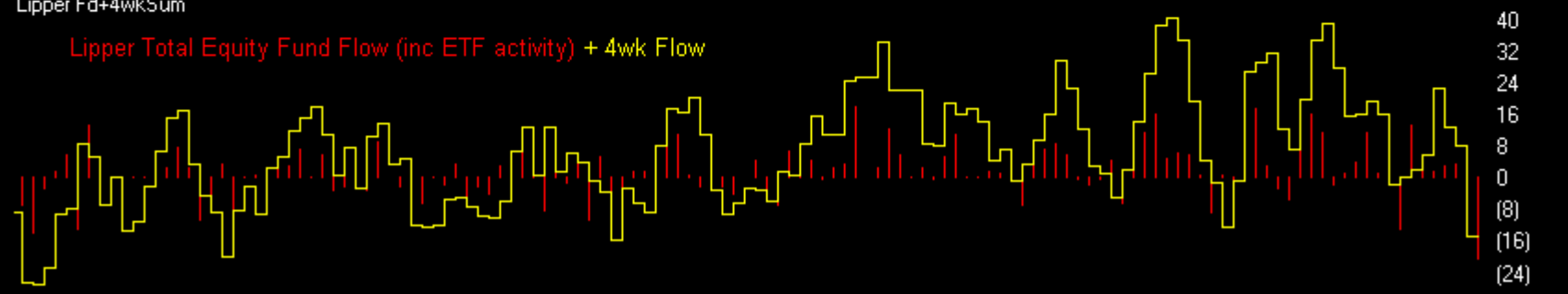
Charts by AIQ TradingExpert

SP500 Index (Weekly)



Lipper Fd+4wkSum

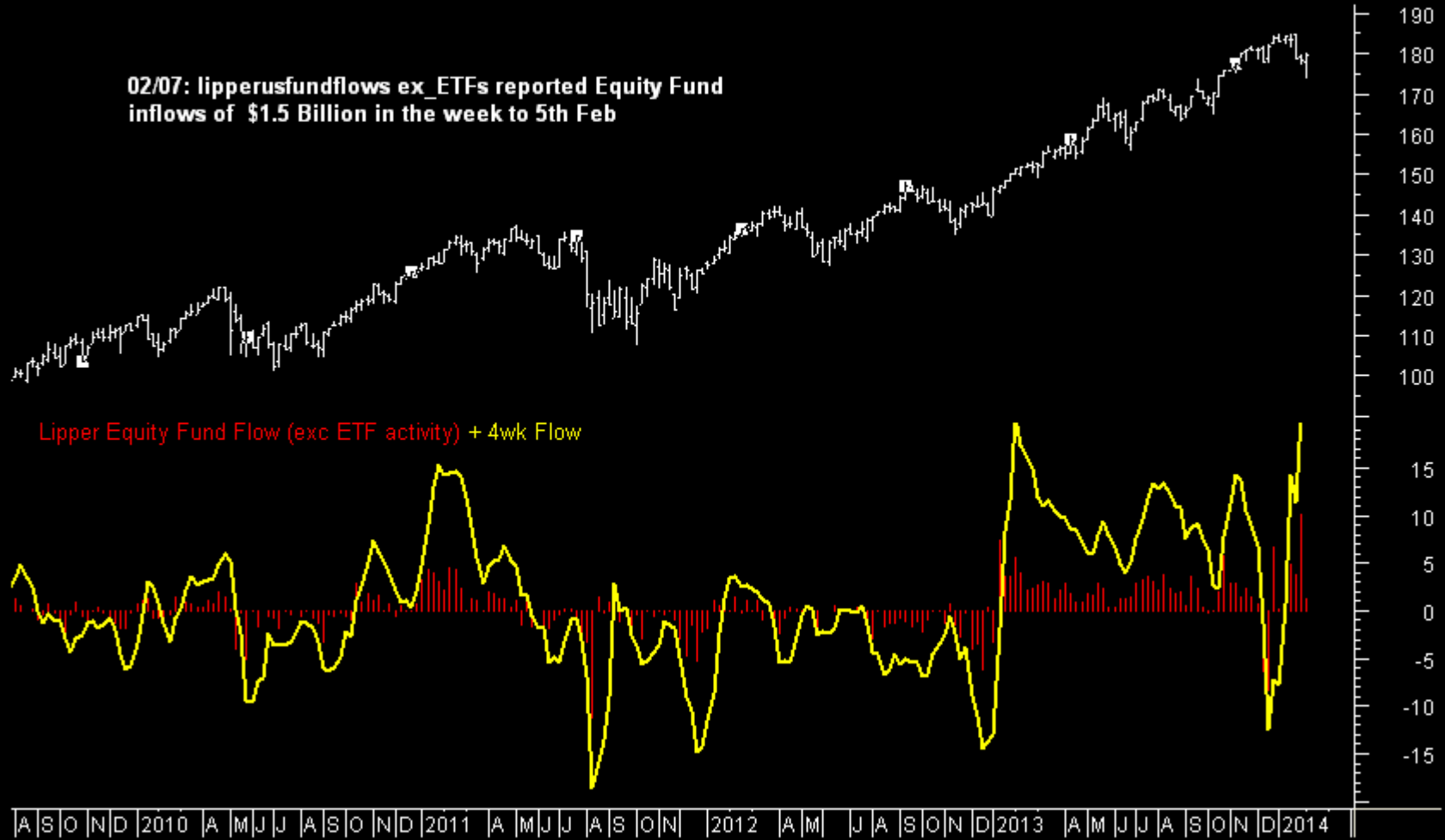
Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow



Sentiment

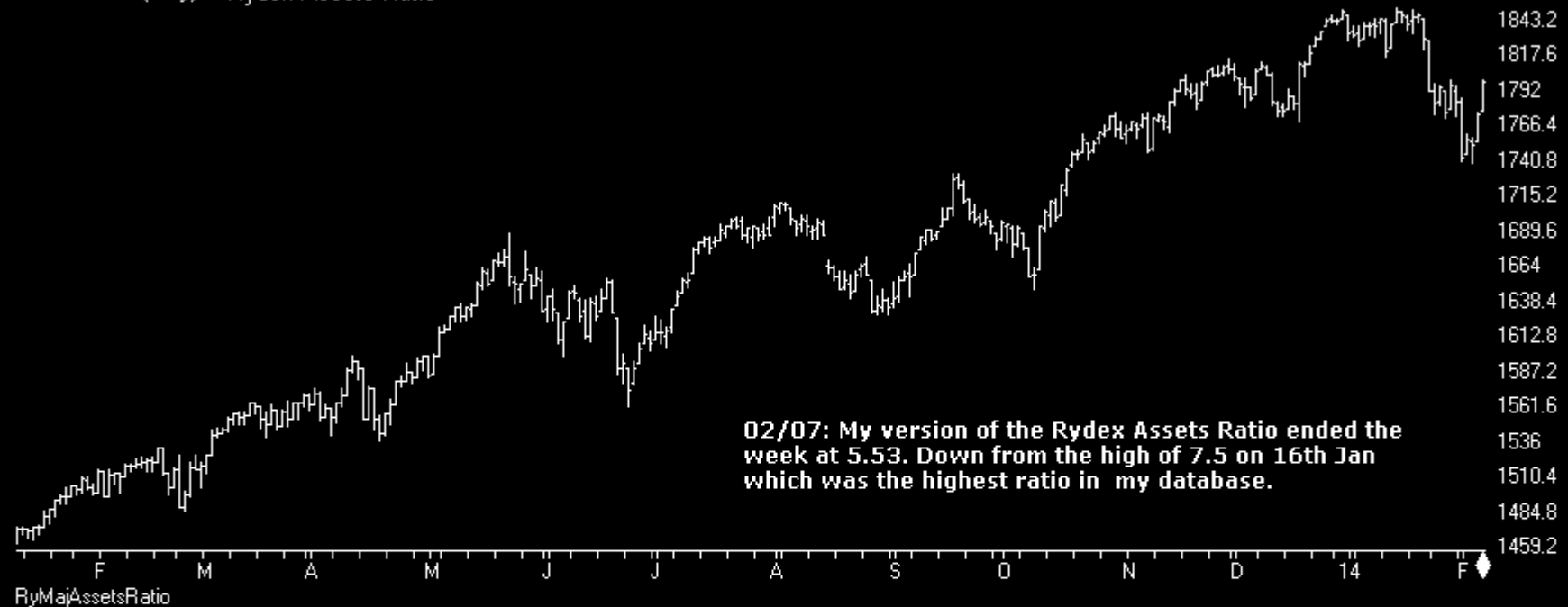
LIPPER Equity Fds (exc ETF) net flow (\$billion)

02/07: lipperusfundflows ex ETFs reported Equity Fund inflows of \$1.5 Billion in the week to 5th Feb

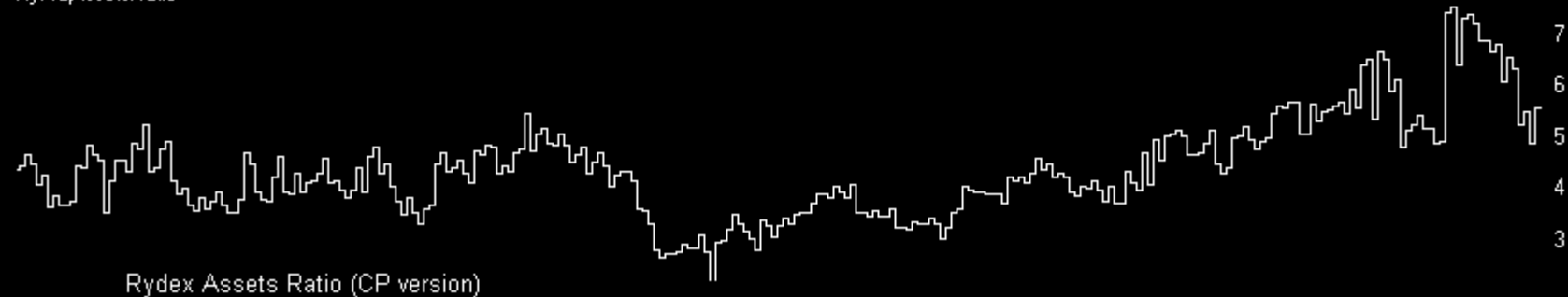


Sentiment

SP500 Index (Daily) + Rydex Assets Ratio



RyMajAssetsRatio

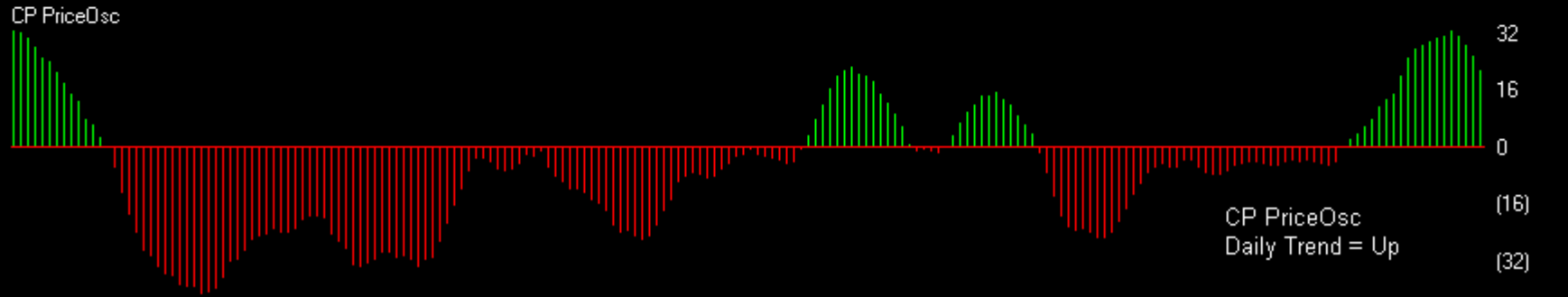
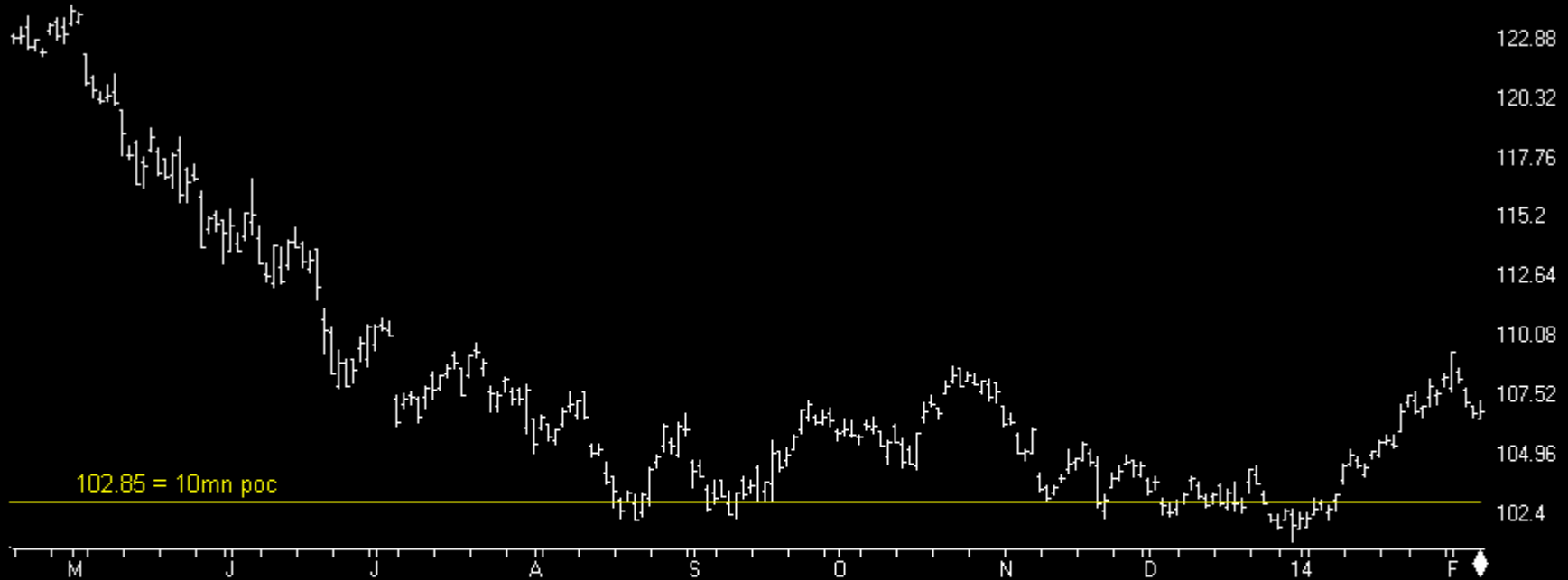


Rydex Assets Ratio (CP version)

Bonds

Charts by AIQ TradingExpert

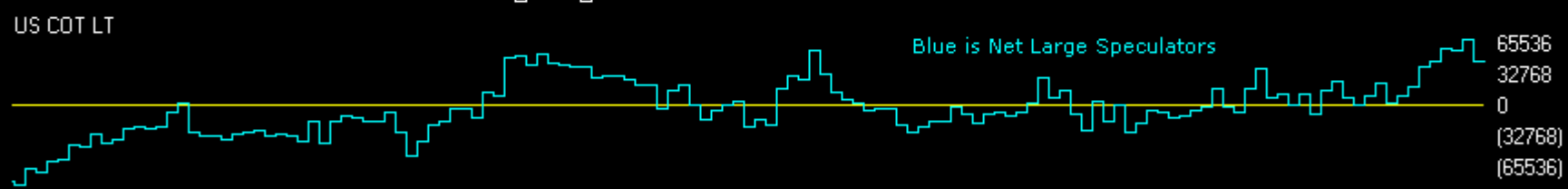
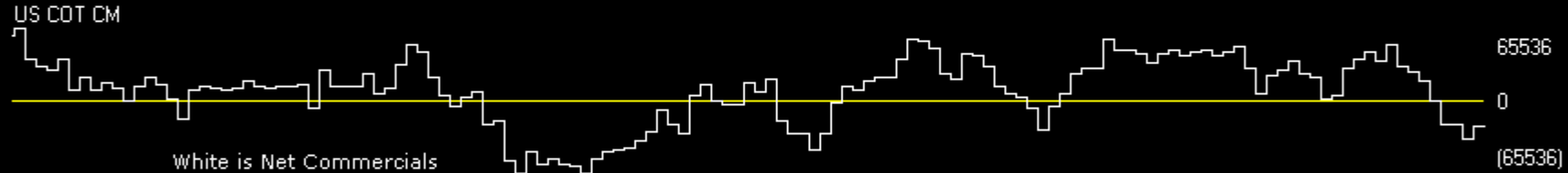
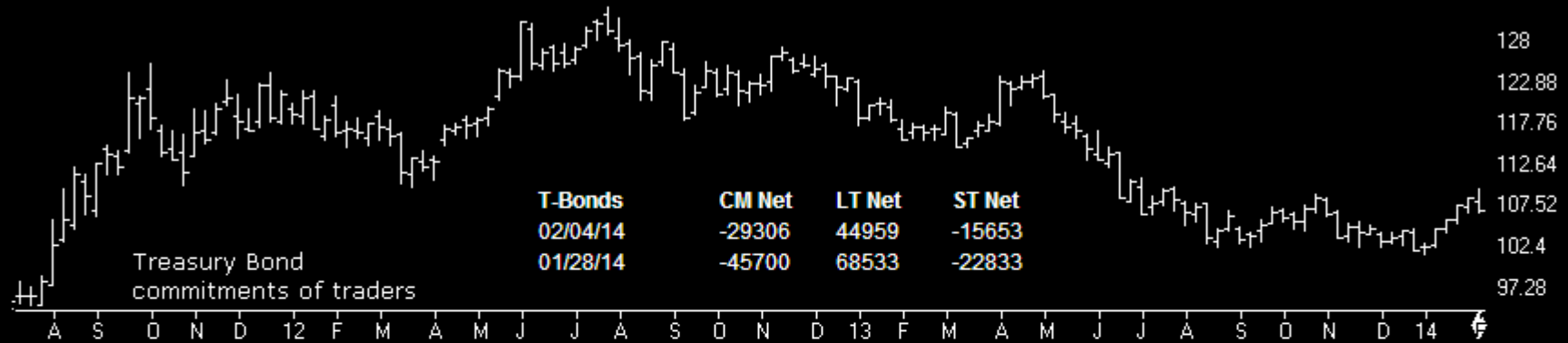
30 Lehman 20+ Year T Bond ETF (Daily)



Bonds

Charts by AIQ TradingExpert

T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/04/14	14.6	15.4	83.7	70.3	58.2	33.7	100.0	86.6	15.2
01/28/14	0.0	10.9	100.0	100.0	91.0	32.2	89.1	51.1	0.0



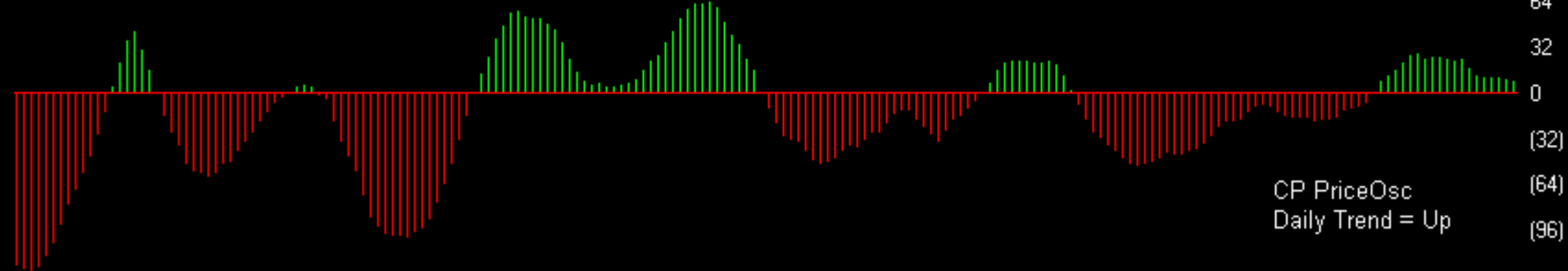
Gold

Charts by AIQ TradingExpert

STREETTRACKS GOLD TRUST ETF (Daily) (GLD)



CP PriceOsc

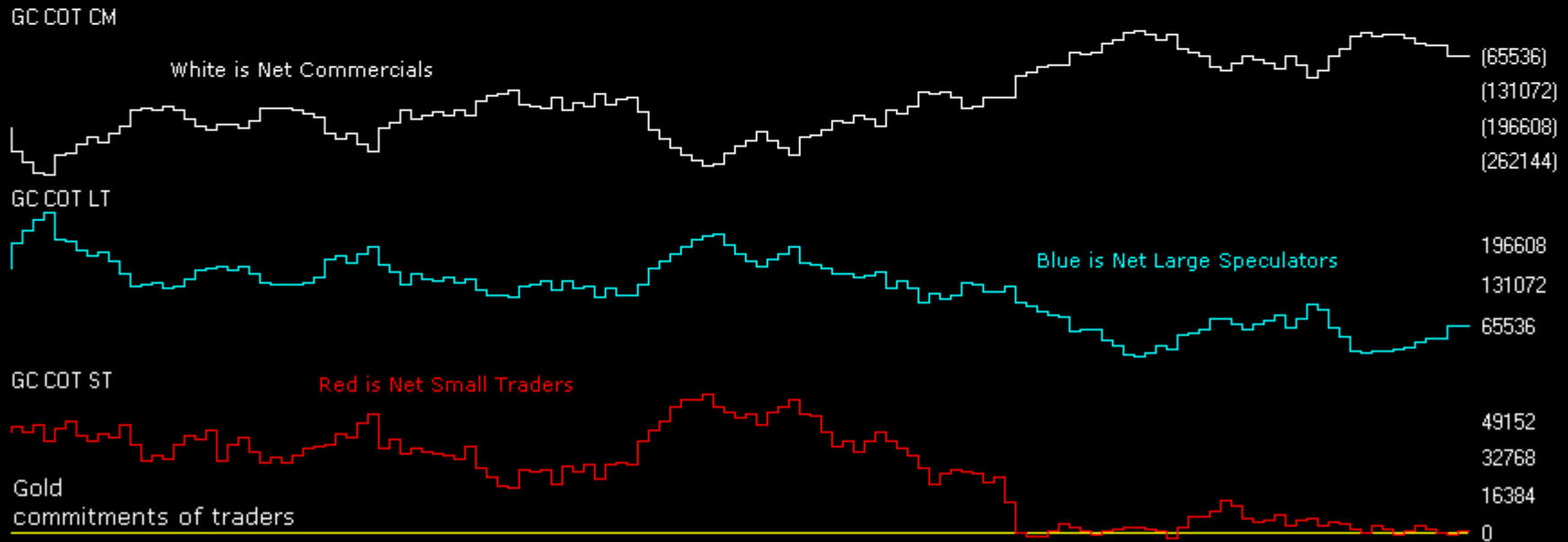
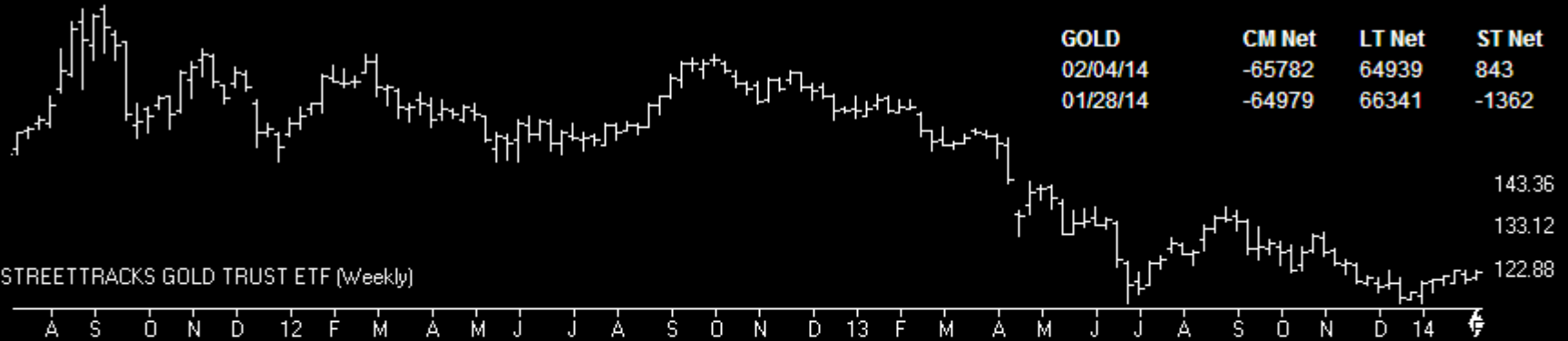


Gold

Charts by AIQ TradingExpert

GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/04/14	48.5	0	43.9	54.5	100	57.5	14.1	0	48.1
01/28/14	49.5	21.7	45.9	56.3	93.3	53.7	0	0	73

GOLD	CM Net	LT Net	ST Net
02/04/14	-65782	64939	843
01/28/14	-64979	66341	-1362



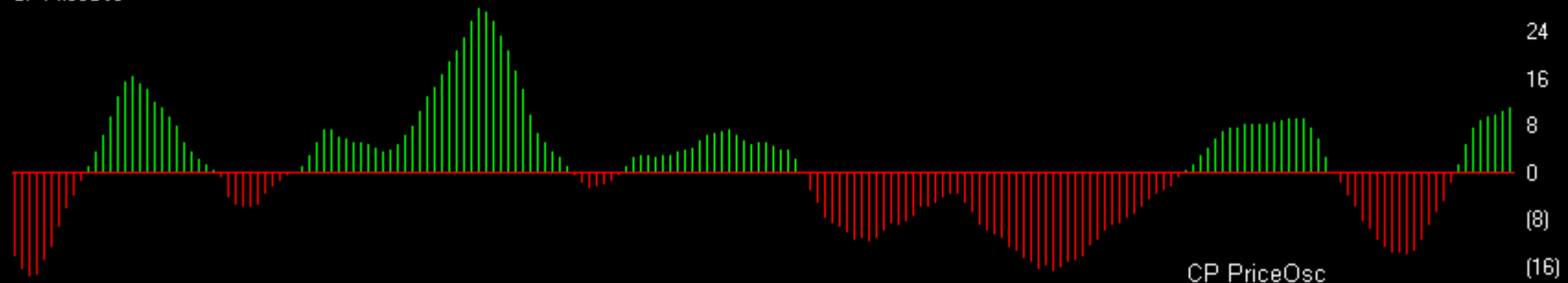
Oil

Charts by AIQ TradingExpert

43 UNITED STATES OIL FUND (Daily) (USO)



CP PriceOsc

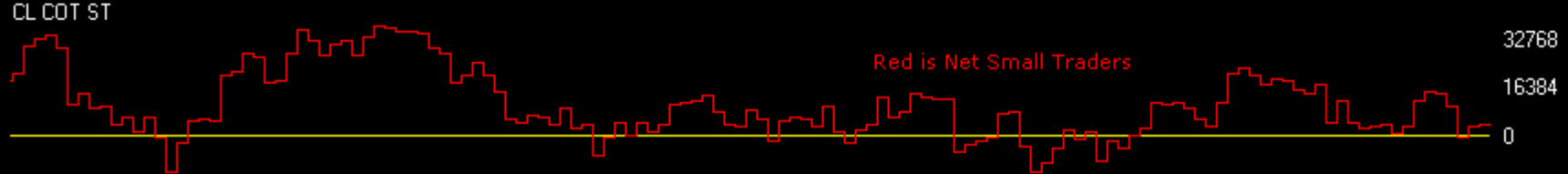
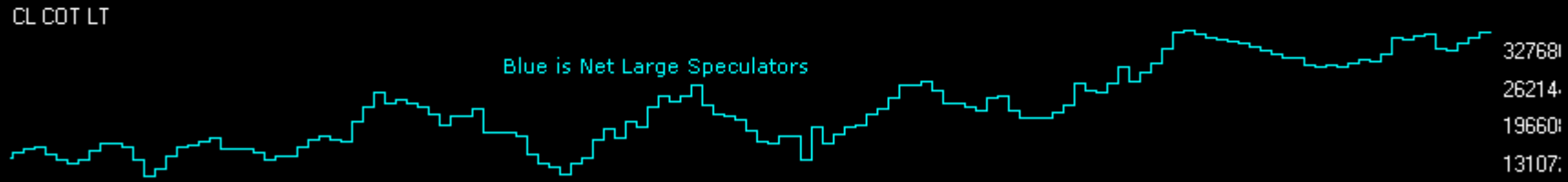
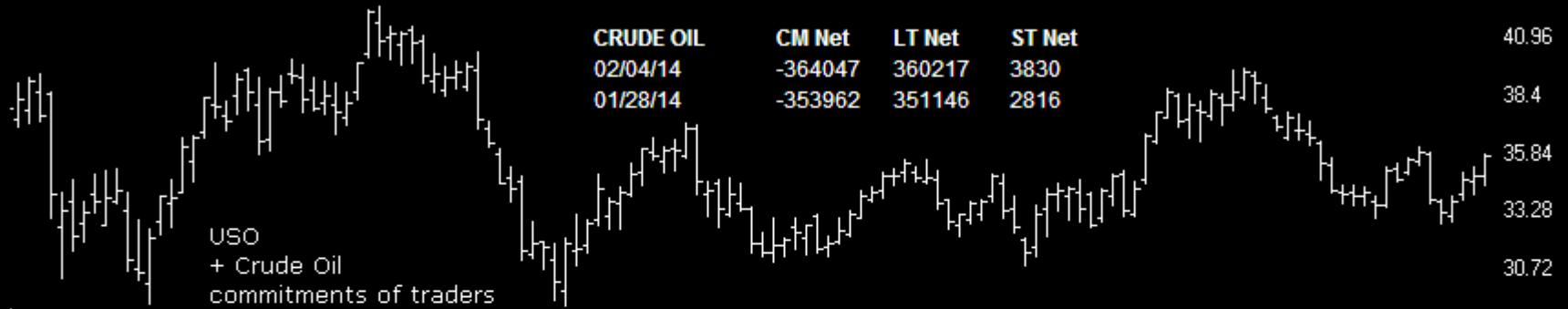


CP PriceOsc
Daily Trend = Up

oil

Charts by AIQ TradingExpert

CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/04/14	9.7	0.0	66.5	100.0	100.0	48.4	18.7	79.7	98.0
01/28/14	29.0	0.0	49.8	81.5	100.0	63.2	14.4	76.0	100.0



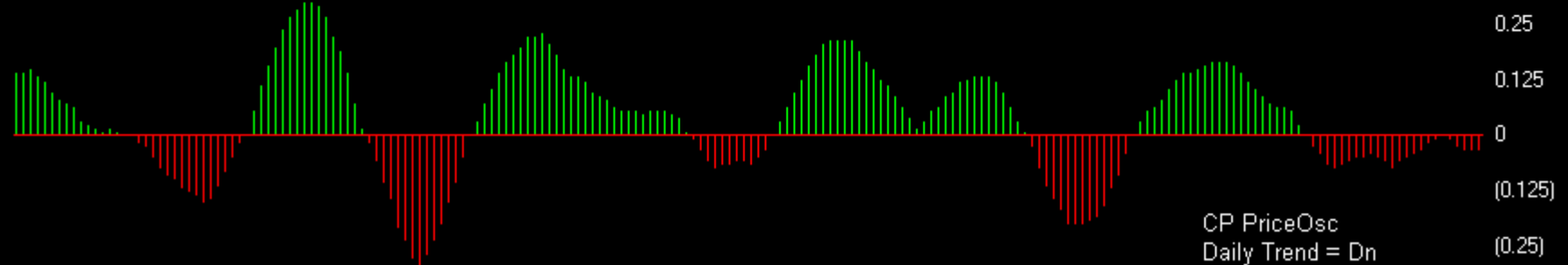
Dollar

Charts by AIQ TradingExpert

EURUSD (Daily)



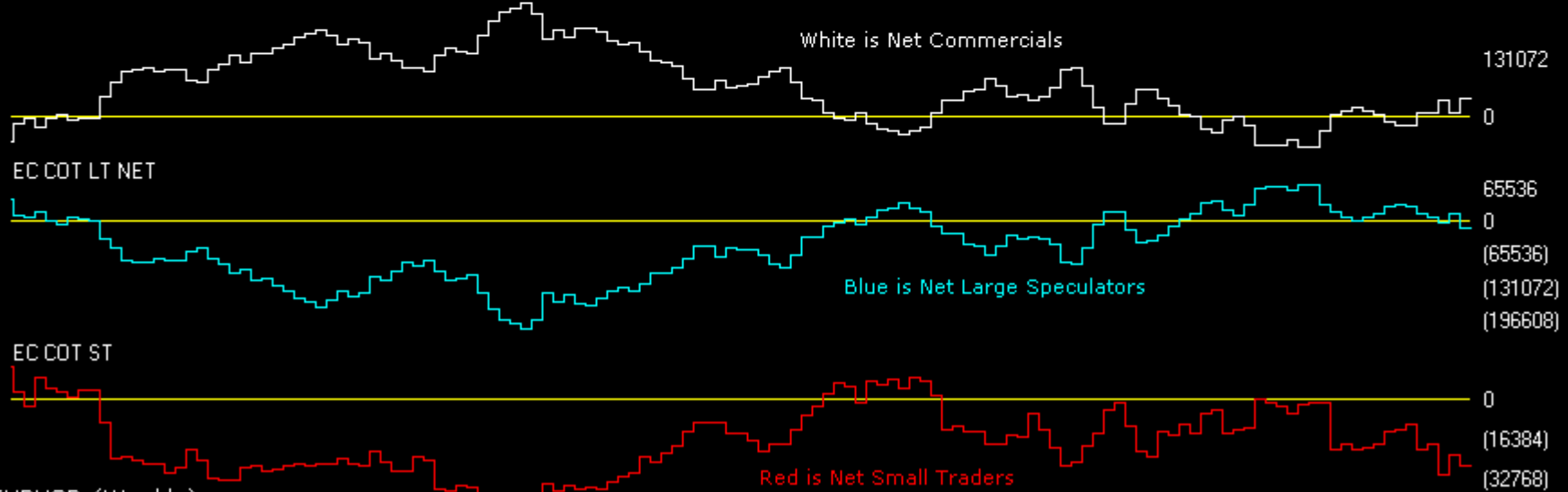
CP PriceOsc



Dollar

Charts by AIQ TradingExpert

EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/04/14	100.0	100.0	33.4	0.0	0.0	70.3	12.5	0.0	53.3
01/28/14	74.8	88.1	42.7	23.8	14.5	45.4	26.8	5.1	62.8



EURUSD (Weekly) commitments of traders

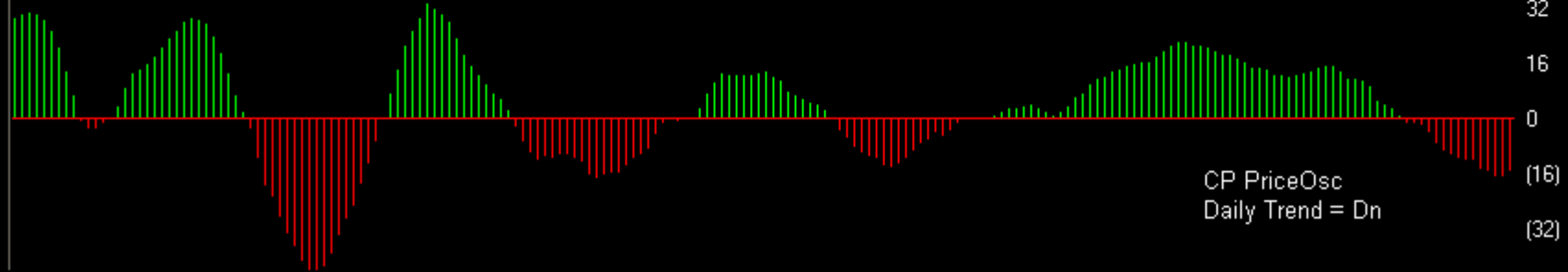
Dollar

Charts by AIQ TradingExpert

53 USDJPY (Daily)



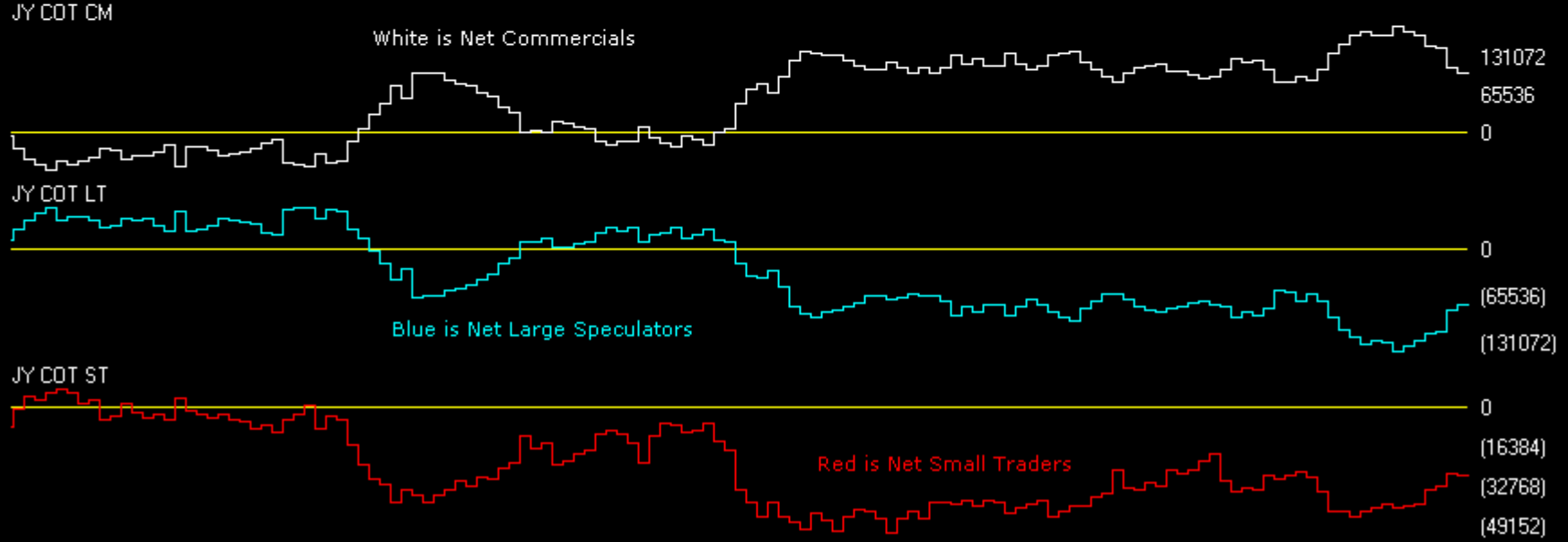
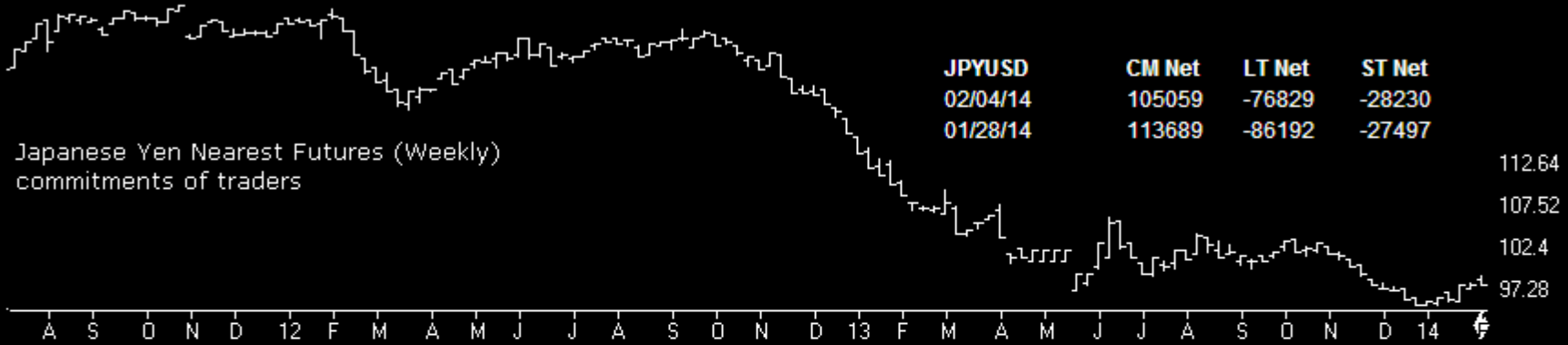
CP PriceOsc



Dollar

Charts by AIQ TradingExpert

JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/04/14	18.6	65.7	100.0	77.2	25.3	0.0	66.0	38.9	7.4
01/28/14	27.3	63.2	100.0	66.5	24.4	0.0	68.8	44.1	4.3

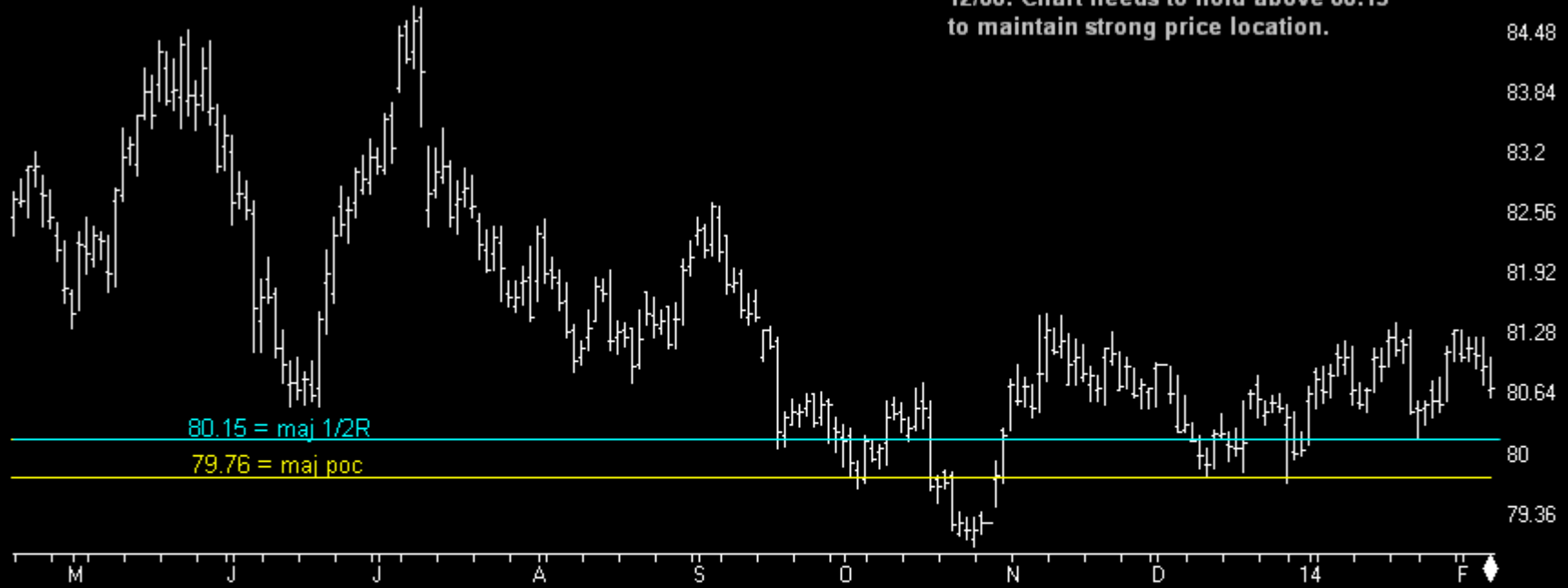


Dollar

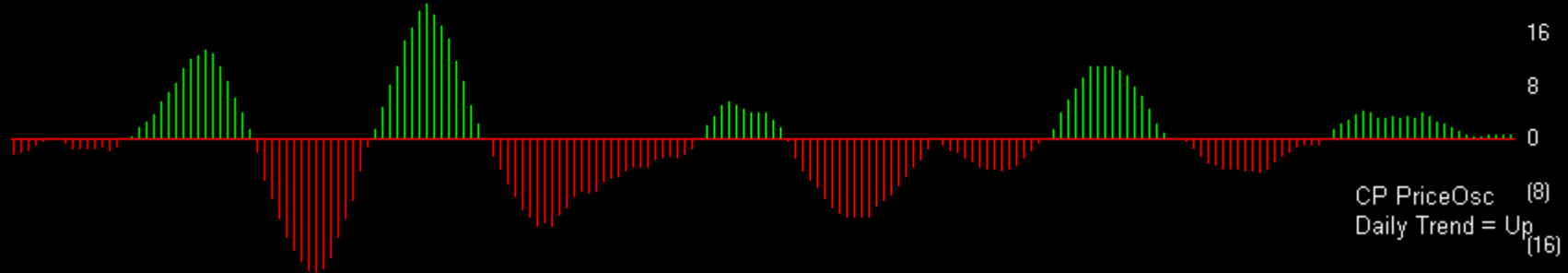
Charts by AIQ TradingExpert

US DOLLAR INDEX (Daily)

12/06: Chart needs to hold above 80.15 to maintain strong price location.



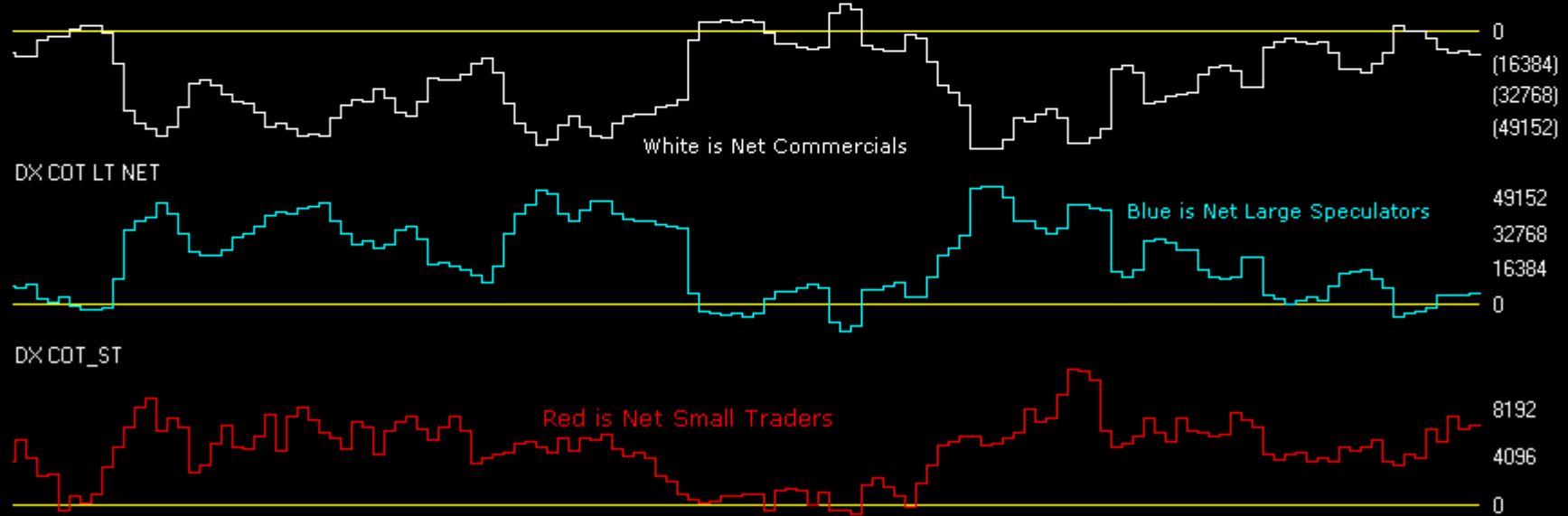
CP PriceOsc



Dollar

Charts by AIQ TradingExpert

USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
02/04/14	53.7	63.5	59.8	39.4	34.9	48.3	75.7	83.5	6.6
01/28/14	62.1	45.1	48.1	31.7	43.9	56.0	67.8	87.3	41.2



<http://www.chartprofitwebcast.com>